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**USER'S GUIDE TO THE FAULT INFERRING NONLINEAR  
DETECTION SYSTEM (FINDS) COMPUTER PROGRAM**

FOR REFERENCE

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COMPUTER PROGRAM

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## 1. INTRODUCTION

This report describes the operation and internal structure of the computer program FINDS (Fault Inferring Nonlinear Detection System) developed by Charles River Analytics Inc. for the NASA Langley Research Center. FINDS has been developed to provide detection, isolation, and compensation for hardware failures in the flight control sensors and ground-based navigation aids [1-4].

The FINDS algorithm is designed to provide reliable estimates for aircraft position, velocity, attitude, and horizontal winds to be used for guidance and control laws in the presence of possible failures in the avionics sensors. The FINDS algorithm exploits analytic redundancy between similar as well as dissimilar sensors; it can isolate a failure in a duplicate sensor configuration and detect a failure even if there is only one sensor of a given type in the configuration. FINDS can also detect simultaneous failures in navigation aid sensors, arising for instance from ground antenna malfunctions. Hence, FINDS can be used to increase the reliability of a sensor configuration with a given redundancy. For example, the fail-operational/fail-safe capability of a triply redundant voting system can be improved to at least a fail-op/fail-op/fail-safe capability. Conversely, FINDS can be employed to reduce the hardware redundancy requirements for a given reliability figure. As an example, FINDS can be used to replace a triply redundant voting system with dual redundancy while maintaining the overall reliability of the system.

The FINDS algorithm consists of 1) a no-fail filter (NFF), which is an extended Kalman filter (EKF) based on the assumption of no sensor failures and which provides estimates for aircraft states, horizontal winds, and normal operating sensor biases; 2) a set of test-of-mean detection tests implemented over moving windows of the NFF residuals; 3) a bank of first order filters activated upon failure detection to estimate failure levels in individual

sensors; and 4) a decision function which isolates the failed sensor by selecting the most likely failure mode depending on the likelihood ratios. When a sensor failure is detected and isolated, the algorithm is restructured to eliminate the failed sensor from further processing and to remove the accumulated effects of the sensor failure on the NFF. Failure identification decisions are monitored with the use of a healer algorithm; sensors falsely identified as failed or sensors recovered from failures are restored to the system.

The FINDS algorithm was developed with the use of a digital simulation of a commercial transport aircraft (B-737) [1-4]. Flight recorded data for this aircraft were used to address the issues of sensor modeling inaccuracies, such as time-varying sensor bias and time correlated noise [5-6]. The FINDS algorithm was then modified to "fit" the size constraints of a flight computer and to meet real-time execution requirements without compromising sensor failure detection and isolation (FDI) and state estimation performance [7-10].

To meet the real-time execution requirements, the FINDS algorithm has been partitioned to execute on a dual parallel processor configuration: one based on the translational dynamics and the other on the rotational kinematics. In addition, a new hierarchical failure isolation strategy has been developed, replacing the multiple hypothesis test in the earlier versions. Finally, a multi-rate implementation of the FINDS algorithm has been implemented to further increase execution speed.

The outline of the report is as follows. An overview of the FINDS algorithm is given in the next section. The implemented equations are given in detail in Section 3. Section 4 contains the flow charts for the key subprograms. The input and output files are discussed in Section 5. Program variable indexing convention is presented as tables in Section 6. Subprogram descriptions are presented in Section 7. Finally, Section 8 contains the common block descriptions used in the program.

## 2. FINDS ALGORITHM OVERVIEW

Given a configuration of avionics sensors on an aircraft, the FINDS algorithm generates fault tolerant estimates for the vehicle states as required by the flight control, guidance, and navigation systems in the presence of possible sensor failures. The desired qualities of FINDS are 1) use of analytical redundancy concepts to minimize hardware replication requirements; 2) timely detection of sensor failures; 3) ability to detect all types of sensor failures; 4) acceptable false alarm/detection probability performance; 5) ability to recover from false alarms; and 6) minimal computational complexity to permit real time operation on flight qualified computers.

The FINDS algorithm baseline structure is shown in Figure 2.1. The replicated sensor measurements are separated according to their function in the no-fail filter. That is, accelerometer and gyro measurements are used as input sensors to integrate the vehicle point mass equations of motion, and the remaining sensors (MLS, IAS, and IMU) are used as measurement sensors. The input sensors are processed in selection logic, and similar measurement sensors are averaged to reduce the overall complexity of the computations without a loss of generality.

The NFF shown in Figure 2.1 is an EKF which is implemented on the assumption of no sensor failures. The EKF development is based on discrete time difference equations for the vehicle equations of motion. The NFF provides estimates for the aircraft position, velocity, attitude, and horizontal winds, and estimates for the normal operating biases associated with a specified subset of the input and measurement sensors.

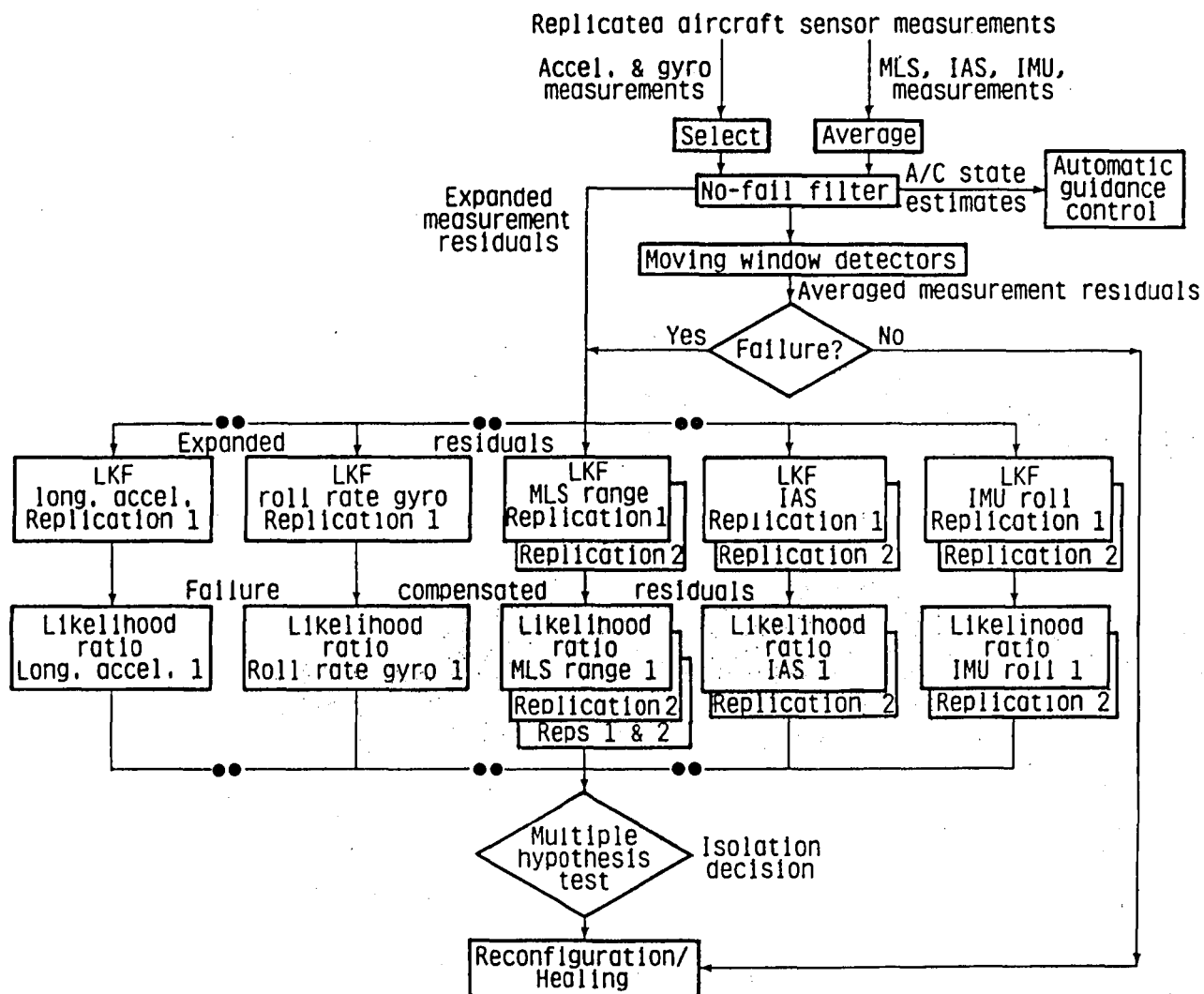


Figure 2.1: FINDS Algorithm Baseline Structure

The formulation yields a computationally efficient EKF implementation in which the input sensors are integrated into the NFF without closed loop filtering. Only one set of input sensors and the average of the measurement sensors are used. The remaining replicated sensors are held in standby and inserted as failures are detected and isolated. A decomposition procedure based on the separated EKF algorithm provides the EKF filter gains [11]-[12].

The NFF also generates a residual sequence for the averaged measurements, as seen in Figure 2.1, and a detection test is performed on these residuals over a moving window. The length of the moving window is different for input sensors and measurement sensors. A test of mean is compared to a predetermined threshold to determine a sensor failure. If a sensor failure is detected, the bank of detectors is run using the saved residuals in the corresponding moving window memory. The failure levels are estimated and the failure is isolated depending on the computed likelihood ratios.

When a failure is isolated, a reconfiguration algorithm is used to restructure the FINDS algorithm [13]. When a gyro or accelerometer (input sensor) fails, the faulty sensor is replaced. If there are no more valid sensors of that type, the NFF is restructured, provided it is able to function with the remaining set of sensors. When a measurement sensor fails, the isolated sensor is flagged to be inactive, and appropriate changes are made in the NFF noise statistics; also, the NFF is collapsed to accommodate the loss of all the sensors of a given type. The reconfiguration block also functions to reinitialize the NFF, detectors, and likelihood ratios following identification of a failure.

To recover from false alarms, each failed sensor is given a healing test. Input sensors are tested by comparison with sensors of the same type used by the NFF. A failed measurement sensor is tested with the NFF estimate of that

sensor. These are binary hypothesis tests conditioned on the decision rule that the sensor currently in use is healthy.

The NFF state estimates are initialized using the first iteration of the flight data, which includes MLS azimuth, elevation, and range, IAS, and IMU pitch, roll, and yaw measurements, to compute the aircraft position, velocity, attitude, and horizontal winds in the runway frame, shown in Figure 2.2 as required by the NFF.

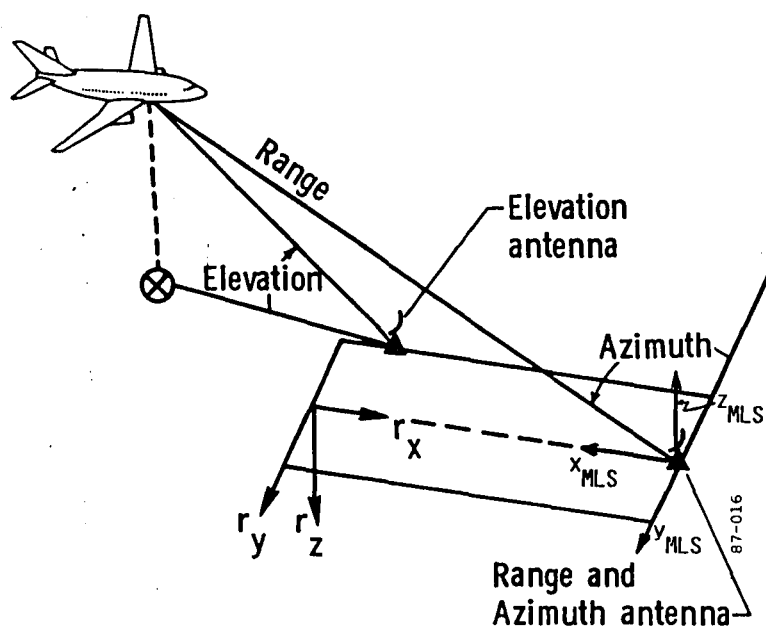
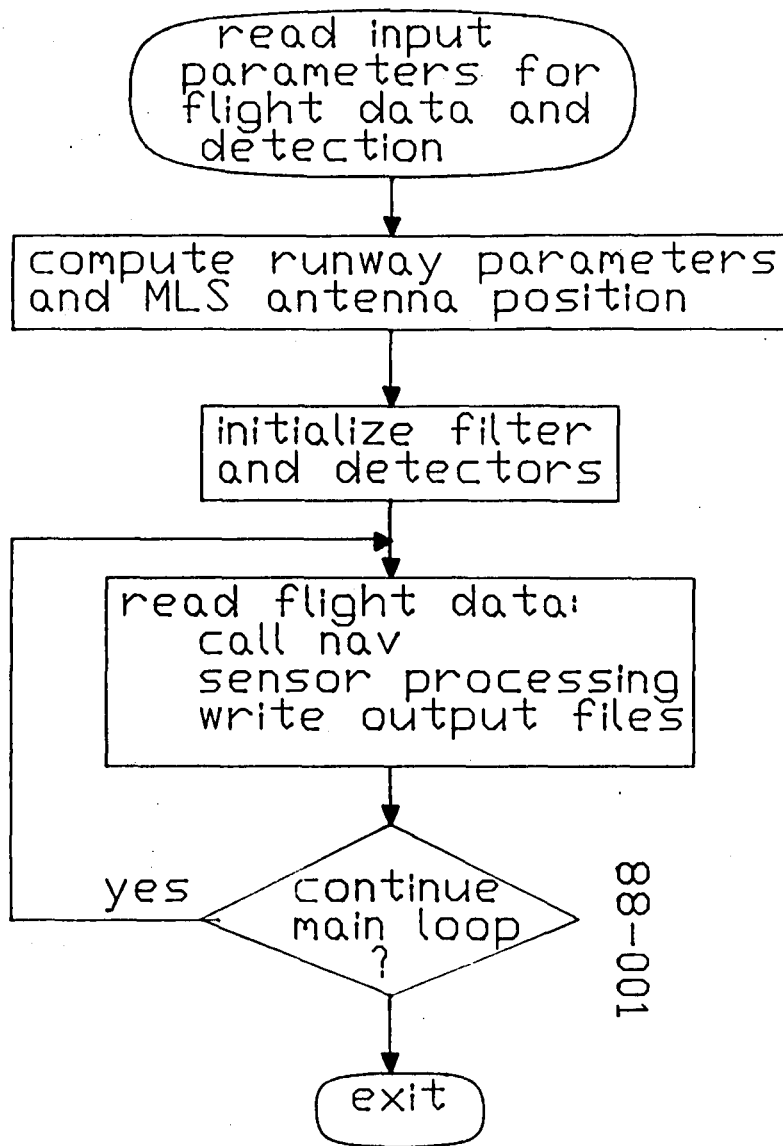


Figure 2.2: Runway Coordinate System and MLS Geometry

### 3. FINDS ALGORITHM IMPLEMENTATION

The interactive version of FINDS suitable for operation in a simulation environment was developed on a DEC VAX 11/780 using FORTRAN 77 under the VMS operating system. The flight data driven version of FINDS suitable for operation using either flight recorded or simulation generated sensor data was developed on Charles River Data Systems Universe 68/35 using FORTRAN 77 under the UNOS operating system, and SUN 3/160 using FORTRAN 77 under SunOS operating system. Several modifications have been made to the interactive version of FINDS to reduce the size and increase the speed of the algorithm, and to improve state estimation and sensor FDI performance. The composite version, FINDSCMP, of FINDS incorporates these changes, in particular, the hierarchical isolation strategy and multi-rate implementation. In addition, the FINDS algorithm has been partitioned into two parts for a parallel processing architecture: FINDS1 processing the sensors related to rotational kinematics and FINDS2 processing the sensors related to the translational dynamics. The partitioned version of FINDS has been ported onto a dual-processor configured ROLM 1666 flight computer using ROLM FORTRAN 66 compiler under the ROLM Real Time Operating System. A DMA local data communication link has been used for communication among the processors. In this section, the implemented equations for FINDSCMP, FINDS1, and FINDS2 are described. The execution flow of the main program is illustrated in Figure 3.1.



88-001

Figure 3.1: FINDS Main Program Execution Flow



# FINDSCMP (Composite Version)

Number of states,  $NX = 11$

State vector,  $\hat{x} = [\hat{r}_x, \hat{r}_y, \hat{r}_z, \hat{r}_x, \hat{r}_y, \hat{r}_z, \hat{\phi}, \hat{\theta}, \hat{\psi}, \hat{w}_x, \hat{w}_y]^T$

Number of biases,  $NB = 6$

Bias vector,  $\hat{b} = [\hat{b}_{ax}, \hat{b}_{ay}, \hat{b}_{az}, \hat{b}_p, \hat{b}_q, \hat{b}_r]^T$

Number of measurement types,  $NY = 7$

Measurement vector,  $y = [MLS_{az}, MLS_{el}, MLS_{rn}, IAS, IMU_{\phi}, IMU_{\theta}, IMU_{\psi}]$

Number of input types,  $NU1 = 6$

Input vector,  $u = [ax, ay, az, p, q, r]^T$

--- New Time Iteration Start: time `k` ----

READFL : read the NFF input sensors  $u_i^n(k)$ , and the NFF measurement sensors  $y_j^n(k)$ ;  $i=1,6$ ;  $j=1,7$ ;  $n=1,2$  (dual replication)

INITXF: Compute the NFF initial state estimates using the first iteration of flight data. Denoting the aircraft position in the MLS frame by  $r_{xm}$ ,  $r_{ym}$ ,  $r_{zm}$ :

$$\hat{r}_{xm}(k_0) = \sqrt{f + (f^2 - h)}$$

$$\hat{r}_{ym}(k_0) = -y_{rn}(k_0) \cdot [\sin(y_{az}(k_0))]$$

$$\hat{r}_{zm}(k_0) = \sqrt{y_{rn}^2(k_0) - \hat{r}_{xm}^2(k_0) - \hat{r}_{ym}^2(k_0)}$$

where

$$\begin{aligned} f &= x_{oe} \cdot [\sin(y_{el}(k_0))]^2 \\ h &= (x_{oe}^2 + y_{oe}^2) \cdot [\sin(y_{el}(k_0))]^2 + y_M^2 - y_{rn}^2(k_0) \cdot [\cos(y_{el}(k_0))]^2 \\ &\quad - 2 \cdot y_M \cdot y_{oe} \cdot [\sin(y_{el}(k_0))]^2 - (z_{oe}^2 - 2 \cdot z_M \cdot z_{oe}) \cdot [\cos(y_{el}(k_0))]^2 \end{aligned}$$

where  $(x_{oe}, y_{oe}, z_{oe})$  represent the coordinates of the elevation antenna in the MLS frame.

$$\hat{r}_x(k_o) = x_M - \hat{r}_{xm}(k_o)$$

$$\hat{r}_y(k_o) = y_M + \hat{r}_{ym}(k_o)$$

$$\hat{r}_z(k_o) = z_M - \hat{r}_{zm}(k_o)$$

where  $(x_M, y_M, z_M)$  are the azimuth/range antenna coordinates in the runway frame.

$$\hat{r}_x(k_o) = y_{sp}(k_o) \cdot \cos(y_\theta(k_o)) \cdot \cos(y_\psi(k_o)) + \hat{w}_x(k_o)$$

$$\hat{r}_y(k_o) = y_{sp}(k_o) \cdot \cos(y_\theta(k_o)) \cdot \sin(y_\psi(k_o)) + \hat{w}_y(k_o)$$

$$\hat{r}_z(k_o) = -y_{sp}(k_o) \cdot \sin(y_\theta(k_o))$$

$$\hat{w}_x(k_o) = 0$$

$$\hat{w}_y(k_o) = 0$$

The initial estimates for the aircraft attitude are obtained by averaging the replicated IMU measurements:

$$\hat{\phi}(k_o) = (y_\phi^1(k_o) + y_\phi^2(k_o))/2$$

$$\hat{\theta}(k_o) = (y_\theta^1(k_o) + y_\theta^2(k_o))/2$$

$$\hat{\psi}(k_o) = (y_\psi^1(k_o) + y_\psi^2(k_o))/2 - \psi_R$$

where  $\psi_R$  is the runway yaw, fixed for the given runway configuration.

SUMIN : (i) compensate rate-gyros for earth's rotation effects

(ii) average inputs and compensate for biases:

$$\bar{u}_i(k) = \frac{u_i^c(k) + u_i^c(k-1)}{2} - b_i(k-1)$$

where c denotes the current active replication

EKFNL(2): (i) UPDB ---> update input transition matrix  $B(x(k-1))$

$$B(\hat{x}(k-1)) = \begin{bmatrix} \Delta^2/2 & T_{GB}(\hat{x}(k-1)) & 0 \\ \Delta & T_{GB}(\hat{x}(k-1)) & 0 \\ 0 & & \Delta T_{ER}(\hat{x}(k-1)) \\ 0 & & 0 \end{bmatrix}$$

where the transformation from the body axes into the ground frame is computed according to:

$$T_{GB}(\hat{x}(k-1)) = \begin{bmatrix} \hat{c}\hat{\theta}\hat{c}\hat{\psi} & \hat{s}\hat{\phi}\hat{s}\hat{\theta}\hat{c}\hat{\psi} - \hat{c}\hat{\phi}\hat{s}\hat{\psi} & \hat{c}\hat{\phi}\hat{s}\hat{\theta}\hat{c}\hat{\psi} + \hat{s}\hat{\phi}\hat{s}\hat{\psi} \\ \hat{c}\hat{\theta}\hat{s}\hat{\psi} & \hat{s}\hat{\phi}\hat{s}\hat{\theta}\hat{s}\hat{\psi} + \hat{c}\hat{\phi}\hat{c}\hat{\psi} & \hat{c}\hat{\phi}\hat{s}\hat{\theta}\hat{s}\hat{\psi} - \hat{s}\hat{\phi}\hat{c}\hat{\psi} \\ -\hat{s}\hat{\theta} & \hat{s}\hat{\phi}\hat{c}\hat{\theta} & \hat{c}\hat{\phi}\hat{c}\hat{\theta} \end{bmatrix}$$

where  $\hat{\phi}(k-1)$ ,  $\hat{\theta}(k-1)$ ,  $\hat{\psi}(k-1)$  are the NFF estimates for the Euler angles and  $c, s$ , and  $t$  are abbreviations for the cosine, sine and tangent functions, respectively. The matrix  $T_{ER}$  relating the body rates to the Euler angles is computed according to:

$$T_{ER}(\hat{x}(k)) = \begin{bmatrix} 1 & t(\hat{\theta}(k))s(\hat{\phi}(k)) & t(\hat{\theta}(k))c(\hat{\phi}(k)) \\ 0 & c(\hat{\phi}(k)) & -s(\hat{\phi}(k)) \\ 0 & s(\hat{\phi}(k))sc(\hat{\theta}(k)) & c(\hat{\phi}(k))sc(\hat{\theta}(k)) \end{bmatrix}$$

where  $sc$  is the abbreviation for the secant function.

(ii) UPDQ  $\rightarrow$  update process noise covariance  $Q(\hat{x}(k-1))$

$$Q(\hat{x}(k)) = \begin{bmatrix} \frac{\Delta^3}{3} T_{GB} V_a T_{GB}^T & \frac{\Delta^2}{2} T_{GB} V_a T_{GB}^T & 0 & 0 \\ \frac{\Delta^2}{2} T_{GB} V_a T_{GB}^T & \Delta T_{GB} V_a T_{GB}^T & 0 & 0 \\ 0 & 0 & \Delta T_{ER} V_{rg} T_{ER}^T & 0 \\ 0 & 0 & 0 & \int_0^{\Delta} e^{A_w s} Q_w e^{A_w^T s} ds \end{bmatrix}$$

where  $V_a$  is the covariance for the accelerometer sensor noises given by

$$V_a = \begin{bmatrix} \sigma_{ax}^2 & 0 & 0 \\ 0 & \sigma_{ay}^2 & 0 \\ 0 & 0 & \sigma_{az}^2 \end{bmatrix}$$

where  $\sigma_{ax}$ ,  $\sigma_{ay}$ ,  $\sigma_{az}$  are the accelerometer sensor noise standard deviations.

$V_{rg}$  is the covariance for the rate gyro sensor noises given by:

$$V_{rg} = \begin{bmatrix} v_{rg}^{(1)} & 0 & 0 \\ 0 & v_{rg}^{(2)} & 0 \\ 0 & 0 & v_{rg}^{(3)} \end{bmatrix}$$

with

$$v_{rg}^{(1)} = \sigma_p^2 + SPM * (AQ^2 + AR^2) + SCF * AP^2$$

$$v_{rg}^{(2)} = \sigma_q^2 + SPM * (AP^2 + AR^2) + SCF * AQ^2$$

$$v_{rg}^{(3)} = \sigma_r^2 + SPM * (AP^2 + AQ^2) + SCF * AR^2$$

where  $\sigma_p$ ,  $\sigma_q$ ,  $\sigma_r$  are the rate gyro measurement noise standard deviations; AP, AQ, AR are the averaged p, q, r measurements passed through symmetric limiters with thresholds 4 deg/s, 1 deg/sec, and 2.5 deg/sec:

$$AP = \frac{pm^1(k) + pm^2(k)}{2} ; \quad AQ = \frac{qm^1(k) + qm^2(k)}{2} ; \quad AR = \frac{rm^1(k) + rm^2(k)}{2}$$

where SCF is the rate gyro scale factor error variance, and SPM is the sum of SCF and rate gyro misalignment error variances.

The wind model system matrix  $A_w$  is given by

$$A_w = \begin{bmatrix} -\frac{1}{\tau_w} & 0 \\ 0 & -\frac{1}{\tau_w} \end{bmatrix}$$

where  $\tau_w$  is the time constant associated with the wind model.

(iii) Compute prediction error covariance via:

$$P_o(k/k-1) = A * P_o(k-1/k-1) * A^T + Q(\hat{x}(k-1))$$

where A is constant state transition matrix given by

$$A = \begin{bmatrix} I & \Delta I & 0 & 0 \\ 0 & I & 0 & 0 \\ 0 & 0 & I & 0 \\ 0 & 0 & 0 & e^{A_w \Delta} \end{bmatrix}$$

BLEND(2): (i) Compute single stage prediction:

$$\hat{x}(k/k-1) = A * \hat{x}(k-1) + B(\hat{x}(k-1)) * \bar{u}(k)$$

(ii) Update single stage prediction for measurements UPDH -->

$$h(\hat{x}(k/k-1))$$

$$h_1(\hat{x}(k/k-1)) = \hat{y}_{az}(k/k-1) = \frac{1}{\sigma_{az}} [\sin^{-1}[(-\hat{r}_y(k/k-1) + y_M)/\hat{r}_{az}(k/k-1)]]$$

$$h_2(\hat{x}(k/k-1)) = \hat{y}_{el}(k/k-1) = \frac{1}{\sigma_{el}} [\sin^{-1}[(-\hat{r}_z(k/k-1) + z_E)/\hat{r}_{el}(k/k-1)]]$$

$$h_3(\hat{x}(k/k-1)) = \hat{y}_{rn}(k/k-1) = \frac{1}{\sigma_{rn}} [\hat{r}_{az}(k/k-1)]$$

where  $(x_M, y_M, z_M)$  and  $(x_E, y_E, z_E)$  are the azimuth and elevation antenna positions in the runway frame,  $\sigma_{az}$ ,  $\sigma_{el}$ , and  $\sigma_{rn}$  are the averaged MLS sensor noise standard deviations, and  $\hat{r}_{az}, \hat{r}_{el}$  are single stage predictions for the aircraft range from the azimuth and elevation antennas given by:

$$\hat{r}_{az}(k/k-1) = \sqrt{(\hat{r}_x(k/k-1) - x_M)^2 + (\hat{r}_y(k/k-1) - y_M)^2 + (\hat{r}_z(k/k-1) - z_M)^2}$$

$$\hat{r}_{el}(k/k-1) = \sqrt{(\hat{r}_x(k/k-1) - x_E)^2 + (\hat{r}_y(k/k-1) - y_E)^2 + (\hat{r}_z(k/k-1) - z_E)^2}$$

$$h_4(\hat{x}(k/k-1)) = \hat{y}_{sp}(k/k-1) = \frac{1}{\sigma_{sp}} \sqrt{[\hat{r}_x(k/k-1) - \hat{w}_x(k/k-1)]^2 + [\hat{r}_y(k/k-1) - \hat{w}_y(k/k-1)]^2 + \hat{r}_z^2}$$

where  $\sigma_{sp}$  is the averaged IAS sensor noise standard deviation.

$$h_5(\hat{x}(k/k-1)) = \hat{y}_{\phi}(k/k-1) = \frac{1}{\sigma_{\phi}} \hat{\phi}(k/k-1)$$

$$h_6(\hat{x}(k/k-1)) = y_\theta(k/k-1) = \frac{1}{\sigma_\theta} \hat{\theta}(k/k-1)$$

$$h_7(\hat{x}(k/k-1)) = y_\psi(k/k-1) = \frac{1}{\sigma_\psi} \hat{\psi}(k/k-1)$$

where  $\sigma_\phi$ ,  $\sigma_\theta$ ,  $\sigma_\psi$  are the averaged IMU sensor noise standard deviations.

SUMOUT :  $\bar{y}_j(k) = \frac{y_j^1(k) + y_j^2(k)}{2}$

EKFNL(1): (i) UPDPH  $\rightarrow$  update the partials of the measurements

The nonzero elements of the measurement partial  $H(\hat{x}(k/k-1))$  are computed according to:

$$H_{1,1} = \frac{\hat{r}_x(k/k-1) - x_M}{\hat{r}_{az}(k/k-1) \cdot \sigma_{az}}$$

$$H_{1,2} = \frac{\hat{r}_y(k/k-1) - y_M}{\hat{r}_{az}(k/k-1) \cdot \sigma_{az}}$$

$$H_{1,3} = \frac{\hat{r}_z(k/k-1) - z_M}{\hat{r}_{az}(k/k-1) \cdot \sigma_{az}}$$

$$H_{2,1} = \frac{(\hat{r}_x(k/k-1) - x_M) (\hat{r}_y(k/k-1) - y_M)}{\hat{r}_{az}^2(k/k-1) \cdot \hat{r}_{xz}(k/k-1) \cdot \sigma_{el}}$$

where  $\hat{r}_{xz}(k/k-1) = \sqrt{(\hat{r}_x(k/k-1) - x_M)^2 + (\hat{r}_z(k/k-1) - z_M)^2}$

$$H_{2,2} = \frac{-\hat{r}_{xz}(k/k-1)}{\hat{r}_{az}^2(k/k-1) \cdot \sigma_{el}}$$

$$H_{2,3} = \frac{(\hat{r}_y(k/k-1) - y_M) (\hat{r}_z(k/k-1) - z_M)}{\hat{r}_{az}^2(k/k-1) \cdot \hat{r}_{xz}(k/k-1) \cdot \sigma_{el}}$$

$$H_{3,1} = \frac{(\hat{r}_x(k/k-1) - y_E) (\hat{r}_z(k/k-1) - z_E)}{\hat{r}_{el}^2(k/k-1) \cdot \hat{r}_{xy}(k/k-1) \cdot \sigma_{rn}}$$

$$\text{where } \hat{r}_{xy}(k/k-1) = \sqrt{(\hat{r}_x(k/k-1) - x_E)^2 + (\hat{r}_y(k/k-1) - y_E)^2}$$

$$H_{3,2} = \frac{(\hat{r}_y(k/k-1) - y_E) (\hat{r}_z(k/k-1) - z_E)}{\hat{r}_{el}^2(k/k-1) \cdot \hat{r}_{xy}(k/k-1) \cdot \sigma_{rn}}$$

$$H_{3,3} = \frac{-\hat{r}_{xy}(k/k-1)}{\hat{r}_{el}^2(k/k-1) \cdot \sigma_{rn}}$$

$$H_{4,4} = \frac{\hat{r}_x(k/k-1) - \hat{w}_x(k/k-1)}{\hat{s}(k/k-1) \cdot \sigma_{sp}}$$

$$\text{where } \hat{s}(k/k-1) = \sqrt{(\hat{r}_x(k/k-1) - \hat{w}_x)^2 + (\hat{r}_y(k/k-1) - \hat{w}_y)^2 + \hat{r}_z(k/k-1)^2}$$

$$H_{4,5} = \frac{\hat{r}_y(k/k-1) - \hat{w}_y(k/k-1)}{\hat{s}(k/k-1) \cdot \sigma_{sp}}$$

$$H_{4,6} = \frac{\hat{r}_z(k/k-1)}{\hat{s}(k/k-1) \cdot \sigma_{sp}}$$

$$H_{4,10} = -H(4,4)$$

$$H_{4,11} = -H(4,5)$$

(ii) Compute the bias-free NFF gain:

$$K_x(k) = P_o(k/k-1) * [H * P_o(k/k-1) * H^T + R(k)]^{-1}$$

- (iii) Compute the bias-free NFF single stage prediction error covariance:

$$P_o(k/k) = [I - K_x * H] * P_o(k/k-1) * [I - K_x * H]^T + K_x * R(k) * K_x^T$$

where  $R(k) = \text{diag } \{1/c_i\}$

BIASF(1): (i) Update bias observation matrix:

$$C_b(k) = H * [A * V_b(k-1) + B] + D$$

(ii) Update bias propagation matrix:

$$V_b(k) = [I - K_x * H] * A * V_b(k-1) + [-B + K_x * (H * B - D)]$$

(iii) Compute the NFF bias gain:

$$K_b(k) = P_b(k-1) * C_b^T(k) + [C_b(k) * P_b(k-1) * C_b^T(k) + R_b(k)]^{-1}$$

where  $R_b(k) = [H * P_o(k/k-1) * H^T + R(k)]$  from EKFN1(1)

(iv) Compute the NFF bias estimation error covariance:

$$P_b(k) = [I - K_b(k) * C_b(k)] * P_b(k-1)$$

BLEND(1): (i) Compute averaged measurement residuals:

$$r(k) = \bar{y}(k) - h(\hat{x}(k/k-1))$$

(ii) Update state estimate:

$$\hat{x}(k) = \hat{x}(k/k-1) + [K_x(k) + V_b(k) * K_b(k)] * r(k)$$

(iii) Update bias estimates:

$$\hat{b}(k) = \hat{b}(k-1) + K_b(k) * r(k)$$

DESCMP: Evaluate expanded measurement residual and store in moving window

$$r(k) = \begin{bmatrix} y_1^1/\sigma_1 - h_1(\hat{x}(k/k-1)) \\ y_1^2/\sigma_1 - h_1(\hat{x}(k/k-1)) \end{bmatrix}$$

DET01: (i) Compensate measurement residual covariance inverse RTINV using sensor noise parameters for window 01



(ii) Compute the likelihood ratio for moving window 01

$$LRT01(k) = \bar{r}^T(k) * RTINV_{01} * r(k)$$

If  $LRT01 < threshold_{01}$ , then no measurement sensor failure  
else ISOLATE (01)

DET05: ( i) Compensate RTINV for moving window 05

(ii) Compute measurement residual average for moving window 05:

$$\bar{r}_{05}(k) = \frac{1}{5} \sum_{j=k-4}^k r(j)$$

(iii) Compute likelihood ratio LRT05 for under 05

$$LRT05(k) = \bar{r}_{05}^T(k) * RTINV_{05} * \bar{r}_{05}(k)$$

If  $LTR05 < threshold_{05}$ , then no sensor failures  
else ISOLATE (05)

DET10: ( i) Compensate RTINV for window 10

(ii) Compute measurement residual average for moving window 10

$$\bar{r}_{10}(k) = \frac{1}{10} \sum_{j=k-9}^k r(j)$$

(iii) Compute likelihood ratio LRT10 for moving window 10

$$LRT10(k) = \bar{r}_{10}^T(k) * RTINV_{10} * \bar{r}_{10}(k)$$

If  $LTR10 < threshold_{10}$ , then no sensor failures  
else ISOLATE (10)

ISOLAT (w): (i) Form prediction error covariance for composite state:

$$PXF(k) = \begin{bmatrix} P_x(k) & P_{xb}(k) \\ P_{xb}^T(k) & P_b(k) \end{bmatrix}$$

where

$$P_x(k) = P_o(k/k) + [A * VB(k) + B(\hat{x}(k-1))] * P_b(k/k) * [A * VB(k) + B(\hat{x}(k-1))]^T$$

$$P_{xb}(k) = [A * VB(k) + B(\hat{x}(k-1))] P_b(k/k)$$

$$P_b(k) = P_b(k/k)$$

(ii) Compute inverse of innovation covariance

$$\tilde{R}^{-1}(k) = \{[\bar{H} \ \bar{D}] * PXP(k) * [\bar{H} \ \bar{D}]^T + \begin{bmatrix} R & 0 \\ 0 & R \end{bmatrix}\}^{-1}$$

$$R = \text{diag} [( \sigma_{dw}/\sigma_i )^{*2}]$$

(iii) Compute failure observation matrix:

$$C_i(k, \hat{x}(k)) = [\bar{H} \ \bar{D}] \begin{bmatrix} A & -B(\hat{x}(k-1)) \\ 0 & I \end{bmatrix} * \begin{bmatrix} v_{ix}(k-1) \\ v_{ib}(k-1) \end{bmatrix} + \\ [\bar{H} \ \bar{D}] * \begin{bmatrix} -B_i(\hat{x}(k-1)) \\ 0 \end{bmatrix} + D_i(1/\sigma_i)$$

(iv) Compute failure propagation matrix

$$\begin{bmatrix} v_{ix}(k) \\ v_{ib}(k) \end{bmatrix} = \left\{ \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} K_o(k) \\ K_b(k) \end{bmatrix} [\bar{H} \ \bar{D}] \right\} * \\ \begin{bmatrix} A & -B(\hat{x}(k-1)) \\ 0 & I \end{bmatrix} \begin{bmatrix} v_{ix}(k-1) \\ v_{ib}(k-1) \end{bmatrix} + \begin{bmatrix} -B_i(\hat{x}(k-1)) \\ 0 \end{bmatrix} \\ - \begin{bmatrix} K_o(k) \\ K_b(k) \end{bmatrix} \left\{ [\bar{H} \ \bar{D}] \begin{bmatrix} -B_i(\hat{x}(k-1)) \\ 0 \end{bmatrix} + D_i(1/\sigma_i) \right\}$$

(v) Compute failure level estimates  $\hat{m}_i(k) = \hat{m}_i(k-1) + G_i(k) * \text{RES}(k)$

where

$$\text{RES}(k) = [r_o(k) - C_i(k) * \hat{m}_i(k-1)]$$

$$G_i(k) = [C_i^T(k) * \tilde{R}^{-1}(k)] / P_i(k/k)$$

$$P_i(k/k) = P_i(k-1/k-1) + C_i^T(k) * \tilde{R}(k)^{-1} * C_i(k)$$

(vi) Compute likelihood ratios

$$a_i(k) = \text{RES}^T(k) * \tilde{R}^{-1}(k) * \text{RES}(k) + a_i(k-1)$$

NOTE: Steps (iii) --> (vi) are performed in loop `w` number of times depending on which window has detected failure.

$$C_i(0) = V_i(0) = P_i(0/0) = 0 \quad , \quad a_i(0) = -12 * \ln(\text{Priori}_i)$$

DECIDE: Find the minimum  $a$  and check failure level constraint  $\hat{m}_i > 1.\sigma_i$   
==> isolate failed sensor

RECONF (-1): Reconfigure system for any new `failed` sensor

Check if system can operate with remaining set --> else ABORT

GTOI : i) compute a/c latitude & longitude  
(ii) compute rate-gyro compensation terms.  
(iii) compute gravity vector

---End of Time `k`----

#### FINDS1 (Rotational Kinematics)

Number of states,  $NX = 3$

State vector,  $\hat{x} = [\hat{\phi}, \hat{\theta}, \hat{\psi}]^T$

Number of biases,  $NB = 3$

Bias vector,  $\hat{b} = [\hat{b}_p, \hat{b}_q, \hat{b}_r]^T$

Number of measurement types,  $NY = 3$

Measurement vector,  $y = [IMU_\phi, IMU_\theta, IMU_\psi]^T$

Number of inputs,  $NU1 = 3$

Input vector,  $u = [p, q, r]^T$

---New Time Iteration Start: time 'k'---

READFL: Read the NFF input sensors  $u_i^n(k)$ , and the NFF measurement sensors,  
 $y_j^n(k)$  ,  $i=1,2,3, j = 1,2,3; n = 1,2$

EKFnl(2): UPDG ---> Update input transition matrix  $B(\hat{x}(k-1))$ :

The differences from FINDSCOMP:

$$B(\hat{x}(k-1)) = \Delta \cdot T_{ER}(\hat{x}(k-1))$$

and the only other difference from FINDSCOMP:

$$A = I$$

EKFnl(1):

The differences from FINDSCOMP are the following measurement partials:

$$H(\hat{x}(k-1)) = \begin{bmatrix} 1/\sigma_\phi & 0 & 0 \\ 0 & 1/\sigma_\theta & 0 \\ 0 & 0 & 1/\sigma_\psi \end{bmatrix}$$

FINDS2: (Translational Dynamics)

Number of states,  $NX = 8$

State vector,  $\hat{x} = [\hat{r}_x, \hat{r}_y, \hat{r}_z, \hat{\dot{r}}_x, \hat{\dot{r}}_y, \hat{\dot{r}}_z, \hat{w}_x, \hat{w}_y]^T$

Number of biases,  $NB = 3$

Bias vector,  $b = [\hat{b}_{ax}, \hat{b}_{ay}, \hat{b}_{az}]^T$

Number of measurement types,  $NY = 4$

Measurement vector,  $y = [MLS_{az}, MLS_{e}, MLS_{rn}, IAS]^T$

Number of inputs,  $NUI = 3$

Input vector,  $u = [ax, ay, az]^T$

---Start of New Time Tick: (time `k`)---

READFL: Read the NFF input sensors  $u_i^n(k)$ , and the NFF measurement sensors,  
 $y_j^n(k)$  ;  $i=1,3$  ;  $j=1-4$  ;  $n=1-2$

EKFNI(2): UPDB --> Update input transition matrix  $B(\hat{x}(k-1))$ :

The differences from FINDSCMP:

$$B(\hat{x}(k-1)) = \begin{bmatrix} \frac{\Delta^2}{2} & T_{GB}(\hat{x}(k-1)) & \frac{\Delta^2}{2} I \\ \Delta & T_{GB}(\hat{x}(k-1)) & \Delta I \\ 0 & & 0 \end{bmatrix}$$

where  $\hat{\phi}(k-1)$ ,  $\hat{\theta}(k-1)$  and  $\hat{\psi}(k-1)$  in the evaluation of  $T_{GB}(\hat{x}(k-1))$  are supplied by FINDS1.

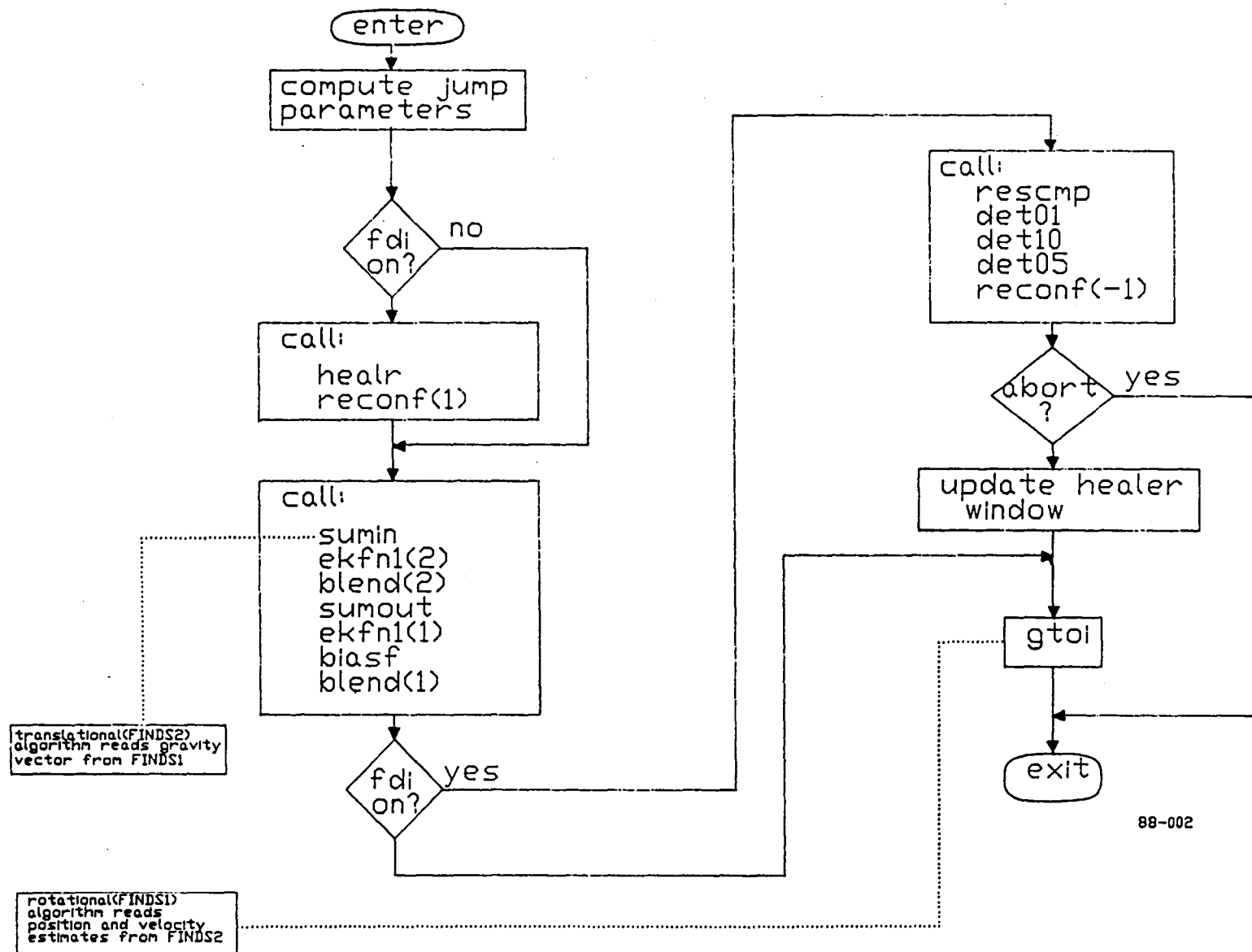
$$A = \begin{bmatrix} I & \Delta I & 0 \\ 0 & I & 0 \\ 0 & 0 & A_w \end{bmatrix}$$

EKFNI(1): The difference from FINDSCMP: The rows corresponding to IMU measurements are deleted.

#### 4. SUBPROGRAM FLOW CHARTS

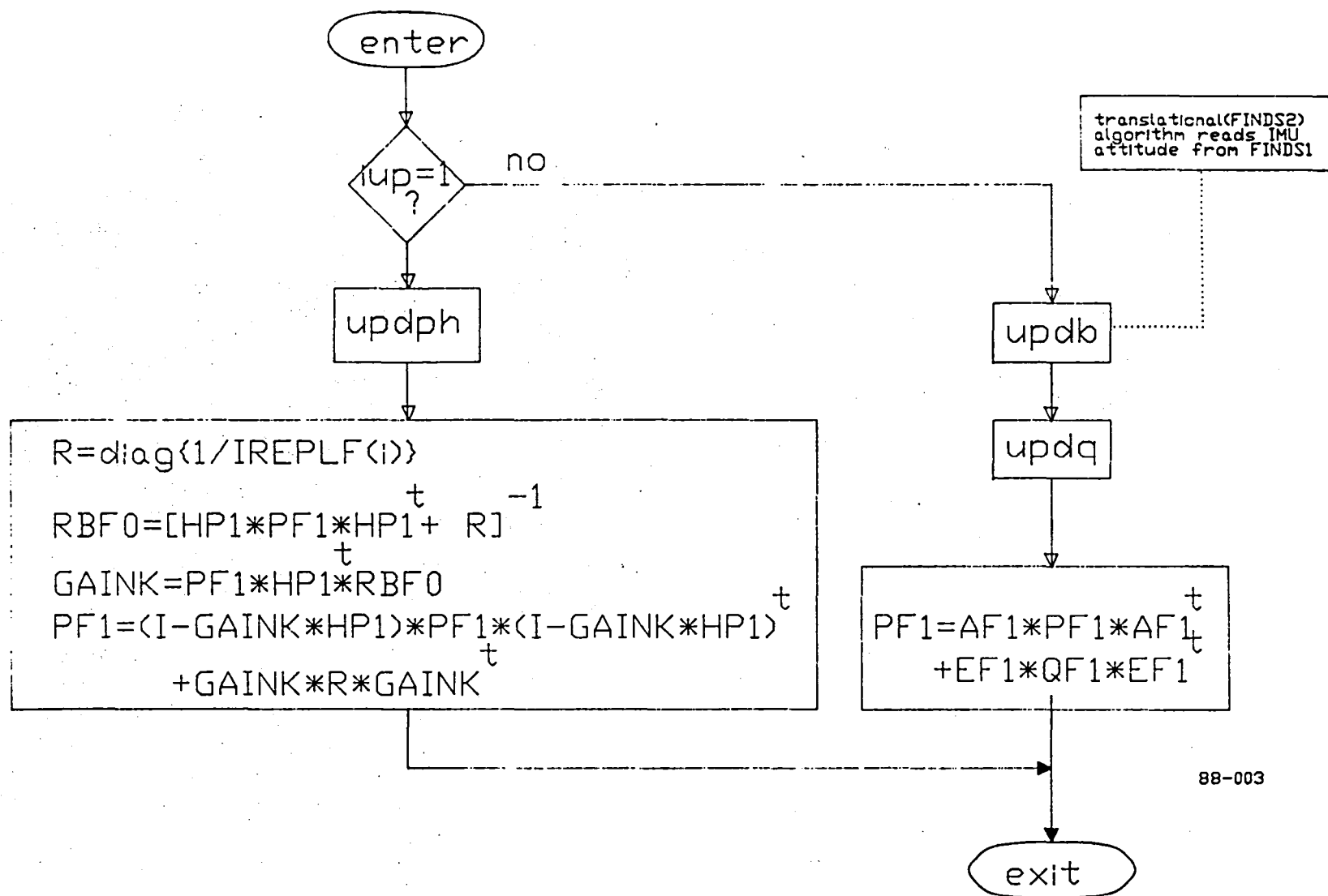
This section of the User's Guide contains signal flow and processing diagrams of the key subprograms of FINDS. The figures have been arranged in a nested sequence of increasing level of detail. Wherever possible, a figure is supported by those next in sequence.

Figure 4.1: Flow Chart for Subprogram NAV



88-002

Figure 4.2: Flow Chart for Subprogram EKFN1



88-003



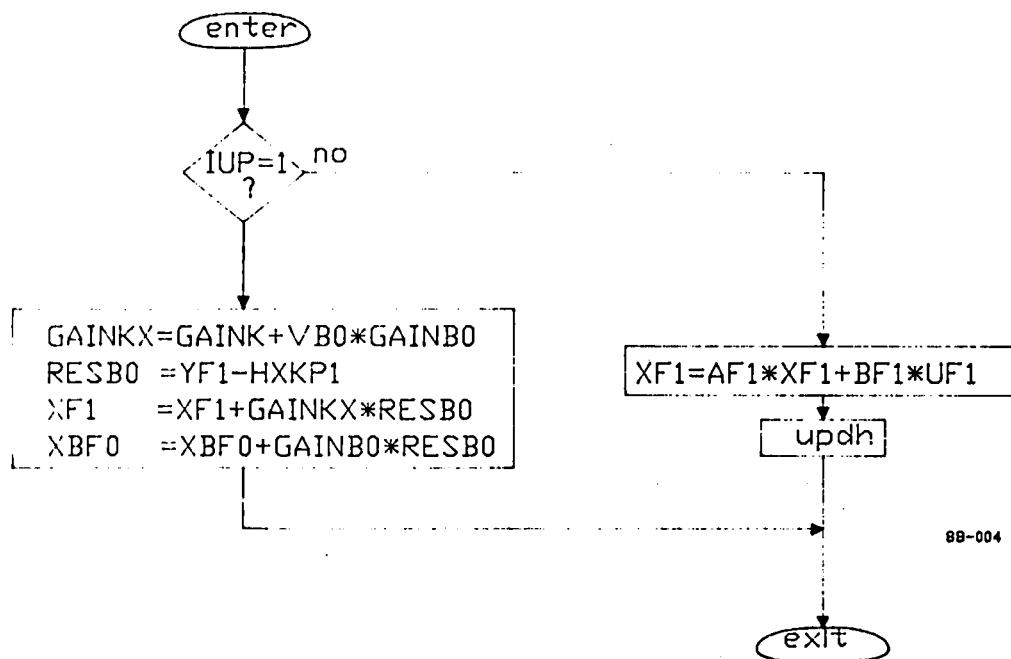


Figure 4.3: Flow Chart for Subprogram BLEND

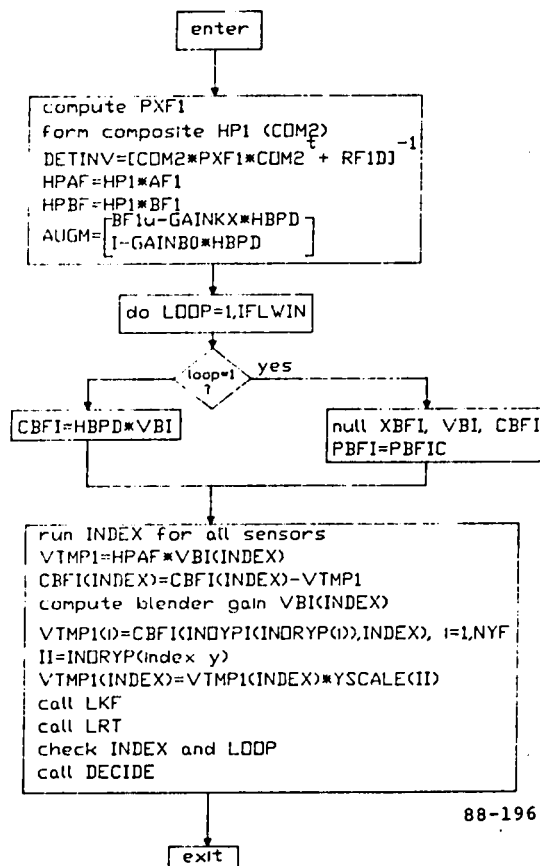


Figure 4.4: Flow Chart for Subprogram ISOLAT

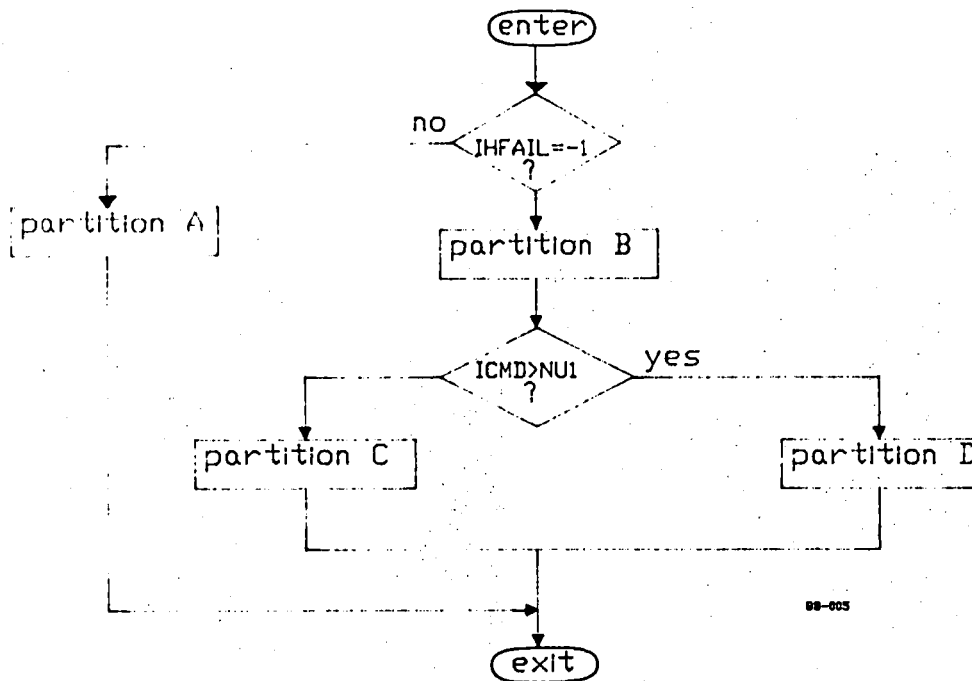


Figure 4.5: Flow Chart for Subprogram RECONF

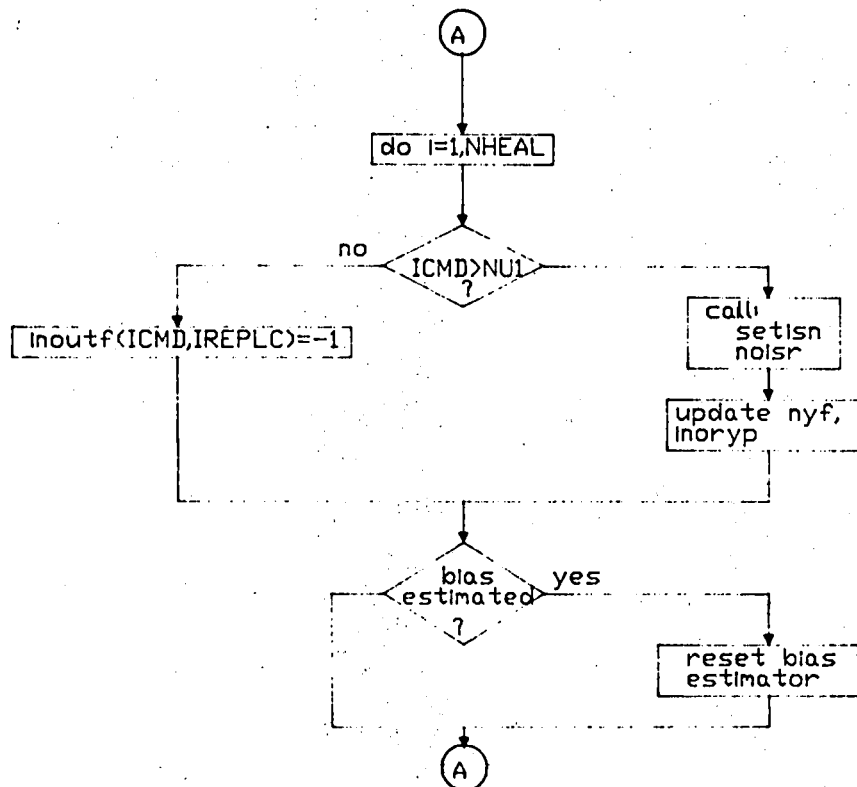


Figure 4.5a: Partition A of Subprogram RECONF

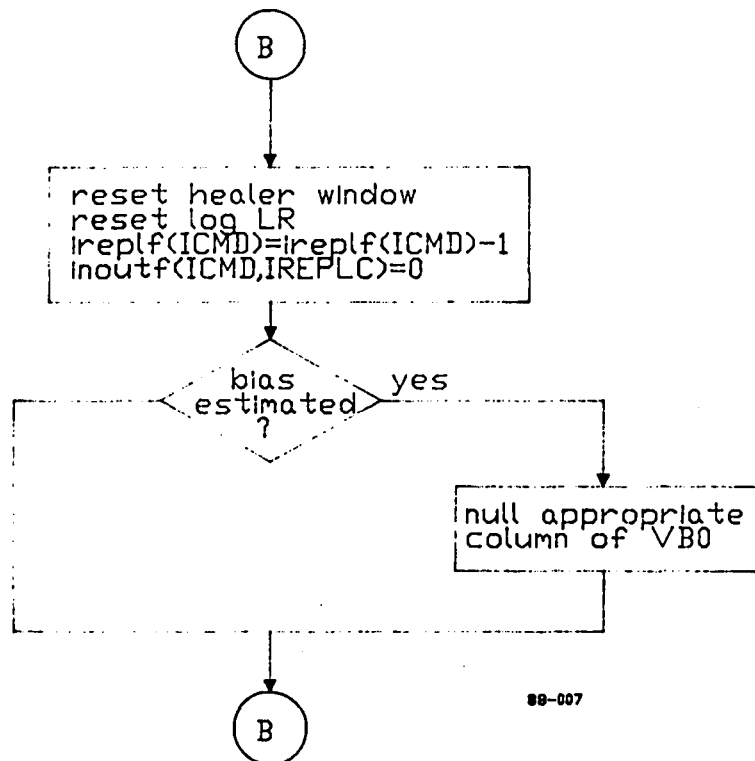


Figure 4.5b: Partition B of RECONF

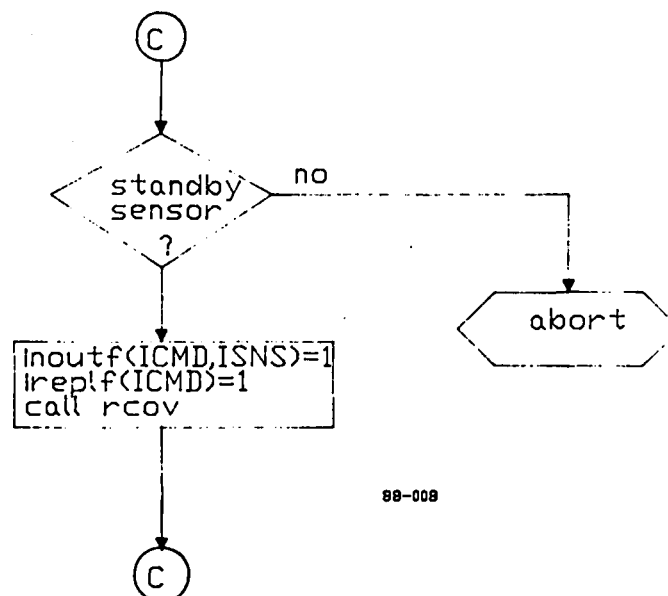


Figure 4.5c: Partition C of RECONF

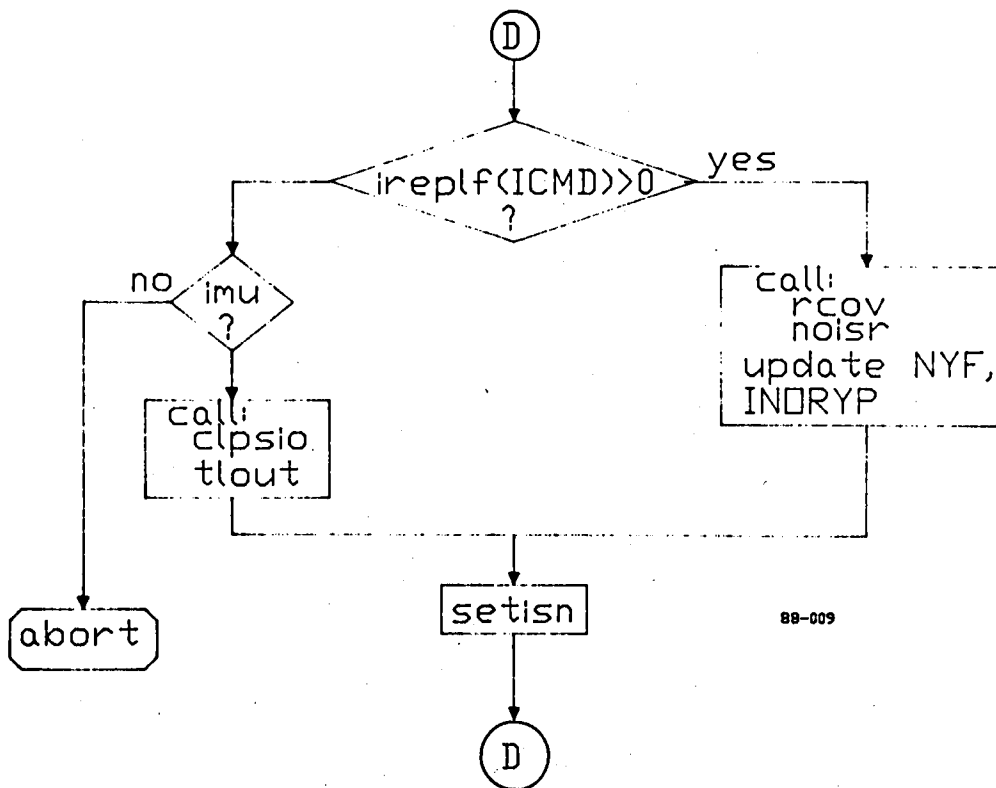


Figure 4.5d: Partition D of RECONF

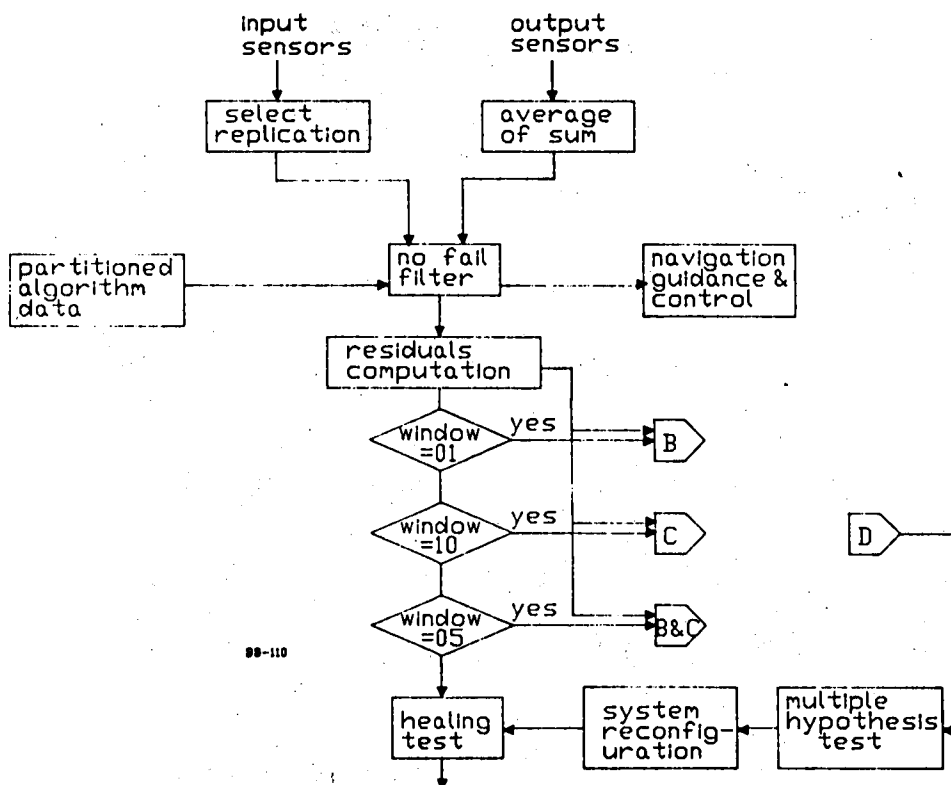


Figure 4.6: Hierarchical FDI Test

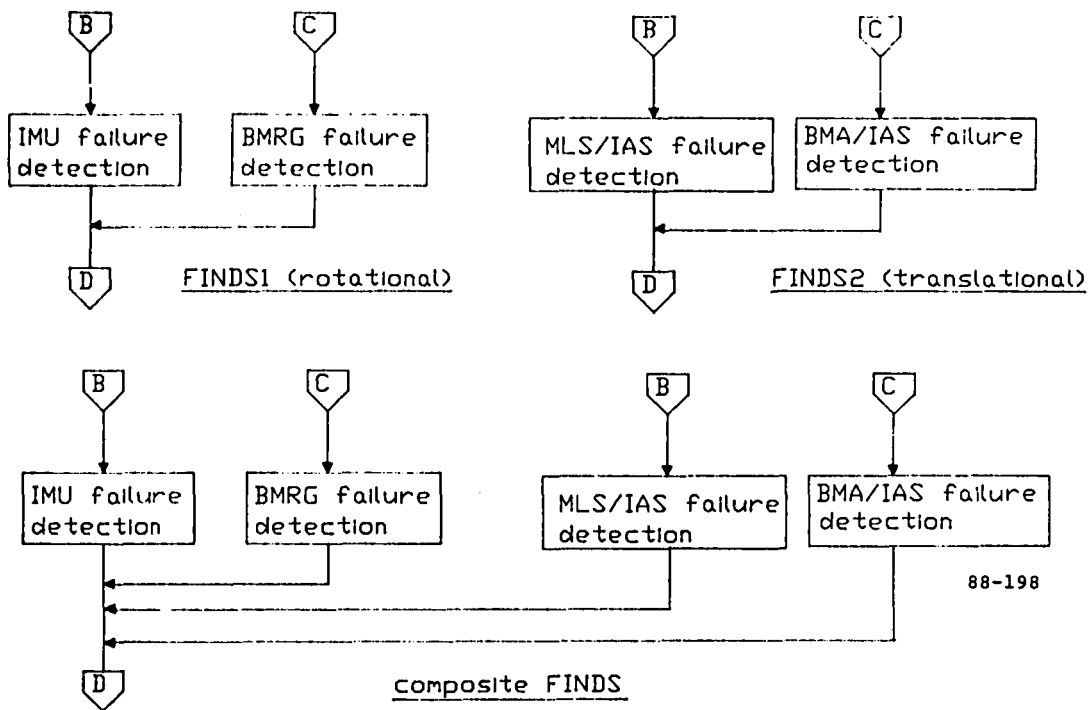


Figure 4.7: Isolation Logic

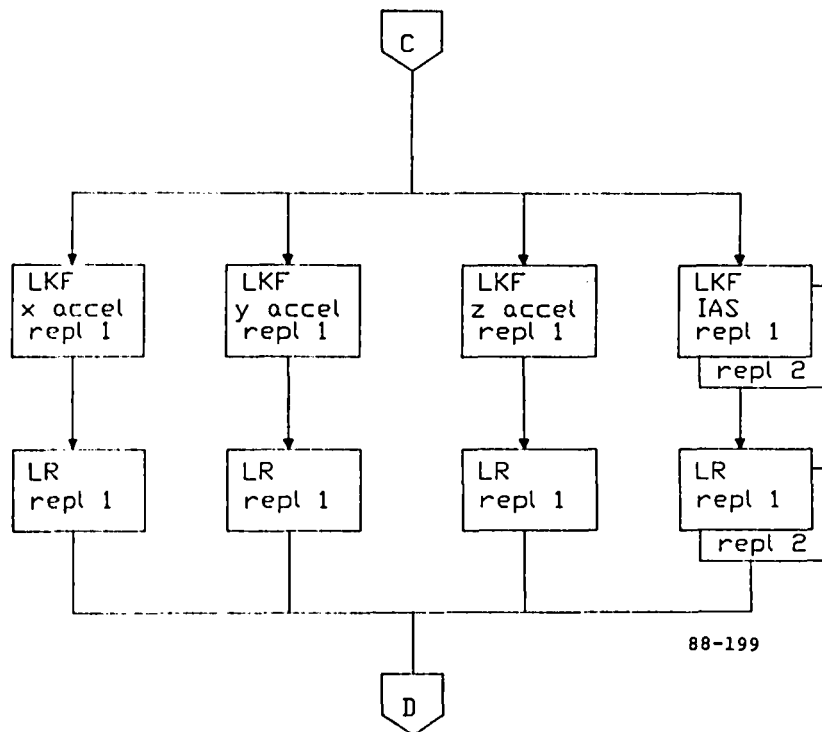


Figure 4.7a: BMA/IAS Failure Isolation

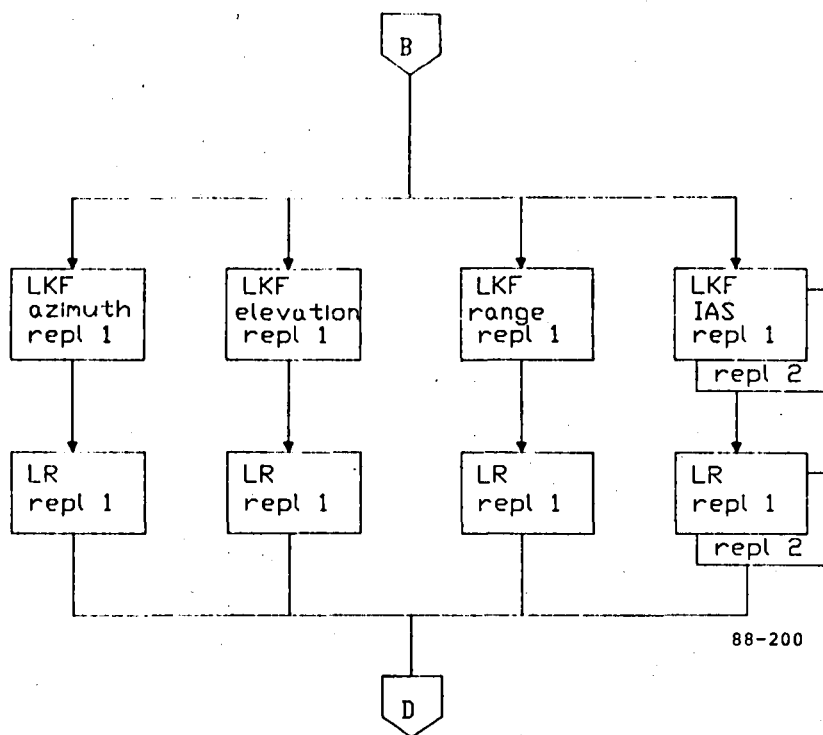


Figure 4.7b: MLS/IAS Failure Isolation

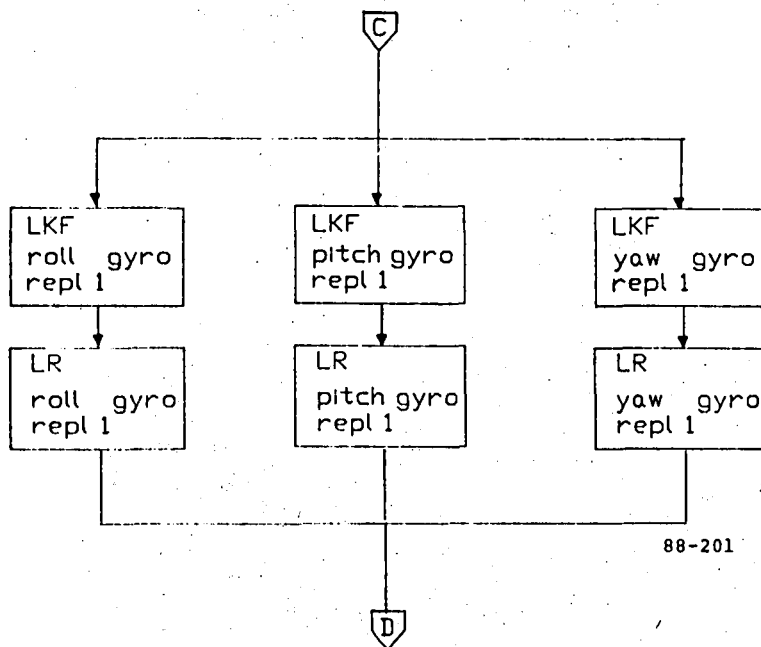


Figure 4.7c: RG Failure Isolation

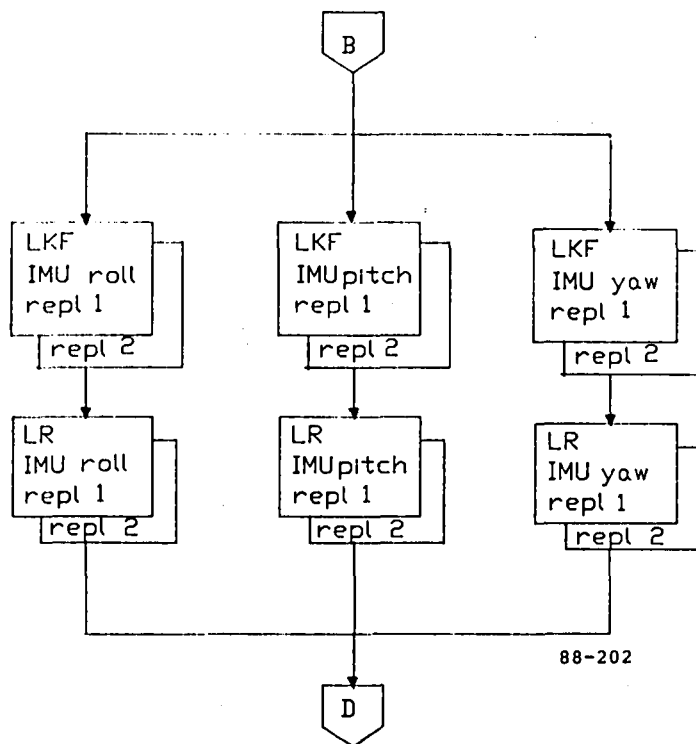


Figure 4.7d: IMU Failure Isolation

## 5. INPUT AND OUTPUT FILES

This section contains the descriptions of the input files required by and the output files generated by the FINDS program. In addition, the typical input design parameters are given in tables.

FINDS reads in the following files:

### ALGIN.DAT

- o detector thresholds 01, 05, 10 windows
- o process noise SD
- o measurement noise SD 01, 05, 10 windows
- o wind model time constants

### RUNWAY.DAT

- o initial aircraft latitude, longitude position
- o runway orientation relative to north
- o elevation and azimuth/range MLS locations
- o MLS and VOR antenna height above sea level

### FLDAT.NOF

flight data time history of the NFF input (rate gyro, accelerometer) and measurement (MLS, IAS, IMU) sensors, two replications each for a total of 26 channels of data per record

Tables 5.1 and 5.2 depict typical values used as design parameters.

Table 5.1: Design Values for No-Fail Filter Noise Parameters

Variable	Noise S.D. Per Repl	Replications Used	Units
Process Noises			
Acc. Long.	0.05	1	m/s/s
Acc. Lat.	0.05	1	m/s/s
Acc. Vert.	0.05	1	m/s/s
Gyro Roll	0.05	1	deg/s
Gyro Pitch	0.05	1	deg/s
Gyro Yaw	0.05	1	deg/s
x-Wind-rw	0.10	N/A	m/s
y-Wind-rw	0.10	N/A	m/s
Measurement Noises			
MLS Azim.	0.06	1	deg
MLS Elev.	0.06	1	deg
MLS Range	6.00	1	m
IAS	3.00	2	m/s
INS Roll	0.25	2	deg
INS Pitch	0.50	2	deg
INS Yaw	0.30	2	deg



Table 5.2 Detector Design Values for Measurement Sensor Noise Parameters

Variable	Noise S.D. per Repl.	Replications Used	Units
MLS Azim	3.00E-02	1	deg
Elev	3.50E-02	1	deg
Range	5.50E-00	1	m
IAS	2.00E-00	2	m/s
INS-Roll	1.30E-01	2	deg
Pitch	1.50E-01	2	deg
Yaw	5.00E-01	2	deg

The following files are written by the program during execution:.

CHNGREP.DAT

sensor failure data (index, replication, time) for post processing

RUNNEW.PLT

time history of NFF states: position, velocity, attitude, and horizontal steady winds

RUNNEW.TLN

summary of events during the course of execution

LRT01.PLT, LRT05.PLT, LRT10.PLT

time history of likelihood ratio and measurement sensor residuals for detection windows 1, 5, and 10, respectively

EXPRES.PLT

expanded residual time history for those sensors with replications (IAS, IMU)

GT01.XF1

time history of position and velocity states

SUMIN.UF1

time history of gravity vector

IMU.XF1

time history of attitude states

Note:

- a) The partitioned algorithms FINDS1 and FINDS2 will read the same input as described above for FINDSCMP. In addition, GT01.XF1 is input for FINDS1 and IMU.XF1 and SUMIN.UF1 are both input for FINDS2

b) Both FINDS1 and FINDS2 write a subset of the output shown above for FINDSCMP according to the table shown:

<u>Algorithm</u>	<u>States</u>	<u>Residuals</u>
FINDSCMP	position, velocity, attitude, wind, accelerometer bias, gyro bias	MLS, IAS, IMU
FINDS1	attitude, gyro bias	IMU
FINDS2	position, velocity, wind, accelerometer bias	MLS, IAS

## 6. PROGRAM VARIABLE INDEXING TABLES

This section describes the array indexing convention used in the FINDS software. These tables include the following array variables: NFF state and measurement vectors, process noise input vector, and the measurement vector.

**Table 6.1: NFF Absolute State Indexing Convention**

**Program Arrays: XF1**

Array Index	State Variable	Program Units
<b><u>FINDSCMP</u></b>		
1	$x_{rw}$	m
2	$y_{rw}$	m
3	$z_{rw}$	m
4	$\dot{x}_{rw}$	m/s
5	$\dot{y}_{rw}$	m/s
6	$\dot{z}_{rw}$	m/s
7	$\phi$	radians
8	$\theta$	radians
9	$\psi$	radians
10	$x_w$	m/s
11	$y_w$	m/s
<b><u>FINDS1</u></b>		
1	$\phi$	radians
2	$\theta$	radians
3	$\psi$	radians
<b><u>FINDS2</u></b>		
1	$x_{rw}$	m
2	$y_{rw}$	m
3	$z_{rw}$	m
4	$\dot{x}_{rw}$	m/s
5	$\dot{y}_{rw}$	m/s
6	$\dot{z}_{rw}$	m/s
7	$x_w$	m/s
8	$y_w$	m/s

Table 6.2: NFF Absolute Measurement Indexing Convention

Program Arrays: RESB0, RF1D01, RF1D05, RF1D10, YF1, YSCALE, INOYP, INOYPI, SIG (latter part), SIGD01 (latter), SIGD05 (latter), SIGD10 (latter), HXXP1

	Array Index	Measurement Name	Program Units
<u>FINDSCMP</u>			
	1	MLS Azimuth	radians
	2	MLS Elevation	radians
	3	MLS Range	m
	4	IAS	m/s
	5	IMU Roll	radians
	6	IMU Pitch	radians
	7	IMU Yaw	radians
<u>FINDS1</u>			
	1	IMU Roll	radians
	2	IMU Pitch	radians
	3	IMU Yaw	radians
<u>FINDS2</u>			
	1	MLS Azimuth	radians
	2	MLS Elevation	radians
	3	MLS Range	m
	4	IAS	m/s

**Table 6.3: NFF Absolute Input Indexing Convention**

Program Arrays: UF1, INDUP, XBFO

	Array Index	Input Name	Program Units
<u>FINDSCMP</u>	1	$a_x$	$m/s^2$
	2	$a_y$	$m/s^2$
	3	$a_z$	$m/s^2$
	4	p	radians/s
	5	q	radians/s
	6	r	radians/s
<u>FINDS1</u>	1	p	radians/s
	2	q	radians/s
	3	r	radians/s
<u>FINDS2</u>	1	$a_x$	$m/s^2$
	2	$a_y$	$m/s^2$
	3	$a_z$	$m/s^2$

Table 6.4: NFF Process Noise Indexing Convention

Program Arrays: QF1, SIG (former part), SIGD01 (former), SIGD05, (former), SFGD10 (former)

	Array Index	Name	Program Units
<u>FINDSCMP</u>			
	1	$a_x$	$m/s^2$
	2	$a_y$	$m/s^2$
	3	$a_z$	$m/s^2$
	4	p	radians/s
	5	q	radians/s
	6	r	radians/s
	7	$x_w$	m/s
	8	$y_w$	m/s
<u>FINDS1</u>			
	1	p	radians/s
	2	q	radians/s
	3	r	radians/s
<u>FINDS2</u>			
	1	$a_x$	$m/s^2$
	2	$a_y$	$m/s^2$
	3	$a_z$	$m/s^2$
	4	$x_w$	m/s
	5	$y_w$	m/s

Program Arrays: INOBP, INOBPS, IYNAME, IYUNIT, CNVRF, PBF01, PBFIC, IFAILT, BTHRS, FTHRS, DTMRSH, INDUTF, IREPLF

Array Index	Sensor Type	Program Units
<u>FINDSCMP</u>		
1	$a_x$	$m/s^2$
2	$a_y$	$m/s^2$
3	$a_z$	$m/s^2$
4	p	radians/s
5	q	radians/s
6	r	radians/s
7	MLS Azimuth	radians
8	MLS Elevation	radians
9	MLS Range	m
10	IAS	m/s
11	IMU $\phi$	radians
12	IMU $\theta$	radians
13	IMU $\psi$	radians
<u>FINDS1</u>		
1	p	radians/s
2	q	radians/s
3	r	radians/s
4	IMU $\phi$	radians
5	IMU $\theta$	radians
6	IMU $\psi$	radians
<u>FINDS2</u>		
1	$a_x$	$m/s^2$
2	$a_y$	$m/s^2$
3	$a_z$	$m/s^2$
4	MLS Azimuth	radians
5	MLS Elevation	radians
6	MLS Range	radians
7	IAS	m/s



Table 6.6: Replicated Sensor Indexing Convention

Program Arrays: XBFI, PBFI, RESBI, CBFI, ICNTSN, PRIORI, ALAMDA

Array Index	Sensor Type/Repl.	Program Units
<u>FINDSCMP</u>		
1	$a_{x-n}^*$	$m/s^2$
2	$a_{y-n}^*$	$m/s^2$
3	$a_{z-n}^*$	$m/s$
4	$p_{-n}^*$	radians/s
5	$q_{-n}^*$	radians/s
6	$r_{-n}^*$	radians/s
7	MLS Azim- $n^*$	radians
8	MLS Elev- $n^*$	radians
9	MLS Rng- $n$	m
10	IAS-1	m/s
11	IMU $\phi$ -1	radians
12	IMU $\theta$ -1	radians
13	IMU $\psi$ -1	radians
14	IAS-2	m/s
15	IMU $\phi$ -2	radians
16	IMU $\theta$ -2	radians
17	IMU $\psi$ -2	radians
<u>FINDS1</u>		
1	$p_{-n}^*$	radians/s
2	$q_{-n}^*$	radians/s
3	$r_{-n}^*$	radians
4	IMU $\phi$ -1	radians
5	IMU $\theta$ -1	radians
6	IMU $\psi$ -1	radians
7	IMU $\phi$ -2	radians
8	IMU $\theta$ -2	radians
9	IMU $\psi$ -2	radians
<u>FINDS2</u>		
1	$a_{x-n}$	$m/s^2$
2	$a_{y-n}$	$m/s^2$
3	$a_{z-n}$	$m/s$
4	MLS AZim- $n$	radians
5	MLS Elev- $n$	radians
6	MLS Rng- $n$	m
7	IAS-1	m/s
8	IAS-2	m/s

\*  $n$  refers to the replication currently in use by the NFF (i.e., 1 or 2)

**Table 6.7: Replicated Measurement Indexing Convention**

Program Arrays: INORYP

Array Index	Meas. Sensor Type/Repl.	Program Units
<b><u>FINDSCMP</u></b>		
1	MLS Azim-n*	radians
2	MLS Elev-p	radians
3	MLS Rng-n	m
4	IAS-1	m/s
5	IMU $\phi$ -1	radians
6	IMU $\theta$ -1	radians
7	IMU $\psi$ -1	radians
8	IAS-2	m/s
9	IMU $\phi$ -2	radians
10	IMU $\theta$ -2	radians
11	IMU $\psi$ -2	radians
<b><u>FINDS1</u></b>		
1	IMU $\phi$ -1	radians
2	IMU $\theta$ -1	radians
3	IMU $\psi$ -1	radians
4	IMU $\phi$ -2	radians
5	IMU $\theta$ -2	radians
6	IMU $\psi$ -2	radians
<b><u>FINDS2</u></b>		
1	MLS Azim-n*	radians
2	MLS Elev-p	radians
3	MLS Rng-n	m
4	IAS-1	m/s
5	IAS-2	m/s

\* n refers to the replication currently in use by the NFF (i.e., 1 or 2)

## 7. SUBPROGRAM DESCRIPTION AND TABLES

This section contains a description of all subprograms in FINDS. Table 7.1 is a "quick" reference list of each subprogram and its associated "calls to" and "called by" programs. Subsequent paragraphs explain the specific function of each subprogram and list its associated common blocks.

TABLE 7.1  
SUBPROGRAMS

<u>Called by:</u>	<u>Name</u>	<u>Calls to:</u>
Main program (FINDS/FINDS1/FINDS2)	READFL	
Main program	NAV	HEALR, RECONF, SUMIN, EKFNI, BLEND, SUMOUT, BIASF, RESCMP, DET01, DET05, DET10, GTOI
Main program	INITG	BUBBL2, INITXF, UPDB, VEQUAL, GTOI
INITG	INITXF	
NAV	SUMIN	
NAV	SUMOUT	
NAV, INITG	GTOI	
NAV	EKFNI	UPDPH, PDMINV, MATIA, MAT3, VSCALE, MATS, MADD, UPDB, UPDQ, PD3NV1, PMAXB, PMABAT, PMABT2, PMAPB, PD4NV1,
NAV	BIASF	VSUB, MEQUAL, MAT1A, MATVAC, VSCALE, MSUB, MATXYT, MADD, PDMINV, PMBEA, PMAXB, PMAXV, YSCALE, PMAMB, PMABT, PMAPB, PD3NV1, PD4NV1
NAV	BLEND	MAT1A, MADD, MATVC2, UPDH, PMAXB, PMAPB, PMAXV2
NAV	DET01	MEQUAL, MAT3B, ISOLAT, PMBEA, PMVTAV
	DET05	MEQUAL, MAT3B, ISOLAT, PMBEA, PMVTAV
	DET10	MEQUAL, MAT3B, ISOLAT, PMBEA, PMVTAV
RECONF	SETISN	
INITG, EKFNI	UPDB	
EKFNI	UPDQ	
BLEND	UPDH	
CLIPSIO, EKFNI	UPDPH	
NAV	RESCMP	
DET01, DET05, DET10	ISOLAT	MAT1A, PDMINV, VEQUAL, VSUB, VADD, LKF, DECIDE, MEQUAL, TRANS2, MATXYT, MADD, MADZ, MSUB, MATLN2, MATVEC, LRT

Called by:	Name	Calls to:
ISOLAT	LKF	
ISOLAT	LRT	MAT3B
ISOLAT	DECIDE	VEQUAL, TLOUT, VMPRT, VMPRT2, MINIM2, MINIM3
NAV	RECONF	PNTINV, RCOV, SET1SN, CLPS10, TLOUT, IMEG2, NOISR, MATLN2,
RECONF	CLPSIO	RCOV, PMTINV, IMTCG2, CLPSBE, NOISR, UPDPH
RECONF, CLPSIO	NOISR	
CLPSIO	CLPSBE	ADJTPB, MATCG2, PNT1NV, 1MTCG2, MATCG3
CLPSBE	ADJTBP	PNTINV, IMTCG2
CLPSIO, RECONF	RCOV	VMPRT, MATLN2, VMPRT2, MATLN3
NAV	HEALR	BUBBL2, TLOUT, LRTHLR
HEALR	LRTHLR	
Main Program, DECIDE, RECONF, HEALR		

Includes files 'FINDSCMP.FOR' , 'FINDS1.FOR' , 'FINDS2.FOR'.

NOTE: (a) The exact-dimensioned versions of FINDS1 & FINDS2 are summarized here. The documentation for the 'NDIM' dimensioned versions is along the same lines as for FINDSCMP.

(b) Everything is common to all 3 files except where specified by file-name.

(c) Notation in this document is as follows:

func --> function (of routine)

refs --> refers (other routines it refers to)

refby --> referred by (other routines it gets called by)

comm --> common blocks (used in the routine)

args --> variables in the argument list

## I. DESCRIPTION OF SUBROUTINES

name: FINDS/FINDS1/FINDS - (Main Program)

func: Coordinates the run-time operation of the FINDS algorithm. FINDS1 is the rotational kinematics portion and FINDS2 is the translational dynamics portion of the composite algorithm. Initializes program variables, reads-in first iteration of flight data and initializes the filter. The basic run-time loop consists of reading in one iteration of flight data (READFL) and passing control to NAV which coordinates the FTN/FDI algorithm.

refs: INITG, READFL, TLOUT, NAV

comm: FINDSCMP --> EARTH, MCONCO, SYNC, IMLS, MLSALL, PSIR, CNTROL, ABRTCM  
FINDS1 --> EARTH, MCONCO, SYNC, IMLS, PSIR, CNTROL, ABRTCM  
FINDS2 --> SYNC, MLSALL, CNTROL, ABRTCM

name: READFL

func: Flight data interface routine -- reads in the flight data from binary data file, assigns data to the various sensor variables and converts data to program working units (i.e, radians, m, m/s, m/s ). Also checks for data dropouts and "fixes" them by substituting data from previous iteration.

call: Call READFL

args: None

refs: None

refby: FINDS/FINDS1/FINDS2

comm: FINDSCMP --> SYNC, MCONCO, RGOUT, LAOUT, AGOUT, ASOUT, MLOUT, NAMES, RDLOCL

FINDS1 --> SYNC, MCONCO, RGOUT, AGOUT, NAMES, RDLOCL

FINDS2 --> SYNC, MCONCO, LAOUT, ASOUT, MLOUT, FLTIN, NAMES, RDLOCL

name: NAV

func: Executive program which coordinates the no-fail filter (NFF) (or fault tolerant navigator FTN) and failure detection (isolation (FDI) modules, (see attached flow chart)

call: Call NAV

args: None

refs: HEALR, RECONF, SUMIN, EKFN1, BLEND, SUMOUT, BIASF, RESCMP, DET01, DET10, DET05, GTOI (note: FINDS2 does not contain routine GTOI)  
 refby: FINDS/FINDS1/FINDS2  
 comm: SYNC, CNTRL, ABRTCM, EKFL, HEALCM, SYSXB0, JUMPCM, DTSYNC, HFCOM

name: INITG  
 func: Sets program flags and initializes parameters used in the NFF, FDI and reconfiguration modules. The initialization process is in two passes; the first pass configures the system dimensions based on sensor replications used and also sets the healer parameters. The second pass sets the initial conditions for the NFF states and initializes the NFF measurement and covariances.  
 call: Call INITG  
 args: None  
 refs: FINDSCMP ---> BUBBL2, VEQUAL, INITXF, UPDB, GTOI  
 FINDS1 ---> BUBBL2, INITXF, UPDB, GTOI  
 FINDS2 ---> BUBBL2, INITXF, UPDB  
 refby: FINDS/FINDS1/FINDS2  
 comm: SYSX1, SYSW1, SYSU1, EKFL, EKBF0, SYSXB0, CMPSTF, DETXBI, SYNC, MCONCO, FILTRT, INITVL, DETINF, CNTRL, FILTIC, YOBSRV, MAIN1, HEALCM  
 In addition, FINDSCMP/FINDS2 contain blocks SIGTAU, ASOUT and FINDS1 contains block SIG)

name: INITXF  
 func: Uses the first iteration of the flight data to compute the NFF state initial conditions. A/C position is calculated using a reconstruction algorithm from the MLS emasurements. Velocity is estimated by resolving the averaged IAS measurement in the appropriate axis. A/C attitude initial estimates are obtained by averaging the replicated IMU measurements. Initial horizontal winds are estimated to be zero.  
 call: Call INITXF  
 args: None  
 refs: None  
 refby: INITG  
 comm: FINDSCMP ---> FILTRT, MCONCO, EKFL, ASOUT, MLSALL, AGOUT, MLOUT, PSIR  
 FINDS1 ---> FILTRT, AGOUT PSIR, EKFL  
 FINDS2 ---> FLTIN, MLOUT, ASOUT, MLSALL, MCONCO, FILTRT, EKFL

name: SUMIN  
 func: Provides a proper set of inputs to the NFF. The input vector is formed as follows:  
 1) Only on replication of all input sensors is in active mode; the second replication is kept either in standby or in failed status.  
 2) the input vector, UF1, is formed such that trapezoidal integration is performed, i.e.,  $U(k) = 0.5 * \{u(k) + u(k-1)\}$   
 3) current estimates of input sensor biases (XBF0) are subtracted from UF1.  
 4) FINDSCMP, FINDS1 ---> rate gyro measurements are compensated for earth and platform rates  
 5) FINDSCMP, FINDS2 ---> the gravity vector (Gx, Gy, Gz) expressed in the G-frame is added to the end of UF1.  
 6) FINDSCMP --->  $UF1 \equiv [Ax, Ay, Az, P, Q, R, Gx, Gy, Gz]^T$

FINDS1  $\rightarrow$   $UF1 \equiv [P, Q, R]^T$   
 FINDS2  $\rightarrow$   $UF1 \equiv [Ax, Ay, Az, Gx, Gy, Gz]^T$   
 7) In the split versions, FINDS1 generates the gravity vector in GTOI which is then transferred over to FINDS2 and used there.

call: Call SUMIN  
 args: None  
 refs: None  
 refby: NAV  
 comm: FINDSCMP  $\rightarrow$  MAIN1, RGOUT, LAOUT, EKBFO, SYSU1, SYSXB0, FILTRT, SYNC, EARTH, PSIR, TRBER, LATLON, SUMLOC

name: SUMOUT  
 func: Forms a set of measurements (YF1) to be used by the NFF
 

- 1) each sensor replication has an active or failed or standby status, and the number of available active replicated measurements are averaged
- 2) each measurement is normalized by the expected variance of that signal (scale factor is set in INITG)
- 3) psi measurements are compensated for runway yaw in FINDSCMP and FINDS1
- 4) FINDSCMP  $\rightarrow$   $YF1 \equiv [Azim, Elev, Rng, IAS, Phi, Theta, Psi]^T$   
 FINDS1  $\rightarrow$   $YF1 \equiv [Phi, Theta, Psi]^T$   
 FINDS2  $\rightarrow$   $YF2 \equiv [Azim, Elev, Rng, IAS]^T$

call: Call SUMOUT  
 args: None  
 refs: None  
 refby: NAV  
 comm: FINDSCMP  $\rightarrow$  PSIR, ASOUT, AGOUT, MLOUT, SYSYWL, FILTRT, YOBSRV, DETXBI  
 FINDS1  $\rightarrow$  PSIR, AGOUT, SYSYWL, FILTRT, YOBSRV, DETXBI  
 FINDS2  $\rightarrow$  ASOUT, MLOUT, SYSYWL, FILTRT, YOBSRV, DETXBI

name: GTOI (not in FINDS2)  
 func: Forms estimates for inertial position, velocity and acceleration, and runway acceleration. Also computes the a/c's current longitude and latitude along with their rates of change. In addition, coriolis and centripetal correction terms for compensating the platform gravity force are also computed. [NOTE: in FINDS1, this routine needs the a/c position and velocity estimates generated by FINDS2]

call: Call GTOI  
 args: None  
 refs: None  
 refby: NAV, INITG  
 comm: MAIN1, FILTRT, RGOUT, SYSU1, EKFL, TRBER, MCONCO, EARTH, IMLS, PSIR, LATLON, PQRDEG, GRVYTC, GTOILC

name: EKFNL  
 func: Represents the bias-free filter portion of the NFF and is implemented as an extended Kalman filter (EKF). Covariance propagation of the stabilized normal equations is performed. The state estimates, XF1, are not computed in this routine. (see attached flow chart)

call: Call EKFNL (Iup)

args: Iup -- integer in ; update/propagate flag (1 ==> update, 2 ==> propagate)

refs: FINDSCMP ---> UPDPH, PDMINV, MAT1A, MAT3, VSCALE, MAT2, MADD, UPDB, UPDQ  
 FINDS1 ---> PD3NV1, PMAXB, PMABAT, VSCALE, PMABT2, PMAPB, UPDB, UPDQ  
 FINDS2 ---> UPDPH, PD4NV1, PMAXB, PMABAT, VSCALE, PMABT2, PMAPB, UPDB, UPDQ

refby: NAV

comm: FINDSCMP ---> MAIN2, SYSX1, SYSYW1, SYSU1, EKf1, SYSXB0, SYSYB0, FILTRT, TSTORE, CNTROL, EKFBIA, JUMPCM  
 FINDS1 ---> MAIN2, SYSX1, SYSYW1, SYSU1, EKf1, SYSXB0, SYSYB0, FILTRT, CNTROL, EKFBIA, JUMPCM  
 FINDS2 ---> SYSX1, SYSY1, SYSU1, EKf1, SYSXB0, FILTRT, CNTROL, EKFBIA, JUMPCM, EKFBIN, EKFWRK

name: BIASF

func: Implements the bias filter portion of the NFF. There are no bias filter dynamics; hence no propagation step is required and this routine is called only during the update mode of the NFF.

call: Call BIASF

args: None

refs: FINDSCMP ---> VSUB, MEQUAL, MAT1A, MATVEC, VSCALE, MSUB, MATXYT, MADD, PDMINV  
 FINDS1 ---> VSUB, PMBEA, PMAXB, PMAXV, YSCALE, PMAMB, PMABT, PMAPB, PD3NV1  
 FINDS2 ---> VSUB, PMBEA, PMAXB, PMAXV, VSCALE, PMAMB, PMABT, PMAPB, PD4NV1

refby: NAV

comm: MAIN1, SYSX1, SYSYW1, SYSU1, EKBF0, SYSXB0, GBLEND, YOBSRV, FILTRT, EKf1, EKFBIA, LRTINV, DETCOV, JUMPCM, CNTROL  
 In addition to the above,  
 FINDSCMP ---> MAIN2, SYSYB0, TSTORE  
 FINDS1 ---> MAIN2, SYSYB0, BSFWRK  
 FINDS2 ---> BSFWRK

name: BLEND

func: Computes the bias and bias-free state estimates and "blends" them together to form the total state and bias estimates. Also forms the Kalman gain matrix. (see flow chart)

call: Call BLEND (Iup)

args: Iup -- integer in ; update/progagate flag (1 ==> update, 2 ==> propagate)

refs: FINDSCMP ---> MAT1A, MADD, MATVC2, UPDH  
 FINDS1, FINDS2 ---> PMAXB, PMAPB, PMAXV2, UPDH

refby: NAV

comm: SYSX1, SYSYW1, SYSU1, EKf1, EKBF0, SYSXB0, GBLEND, CMPSTF, DETINF, FILTRT, JUMPCM  
 In addition to the above,  
 FINDSCMP ---> MAIN2, TSTORE  
 FINDS1 ---> MAIN2  
 FINDS2 ---> EKFBIN, BLNDWK



name: DET01  
 func: Implements the failure detector of moving residual window 1 sample, i.e., the current filter residual. Performs a Chi-square test on the NFF averaged measurement residual RESB0 and checks against set thresholds to detect failures. Calls isolation routine ISOLAT if failure is detected.  
 call: Call DET01  
 args: None  
 refs: FINDSCMP ---> MEQUAL, MAT3B, ISOLAT  
       FINDS1, FINDS2 ---> PMBEA, PMVTAV, ISOLAT  
 refby: NAV  
 comm: SYNC, SYSYW1, SYSU1, FILTRT, EKBFO, LRTINV, JUMPCM, LRTMAX, DTCT01, CNTROL, DETPRI

name: DET05  
 func: Implements the failure detector of moving residual window length 5 samples. Performs a Chi-square test on the moving average of RESB0 over the last 5 samples (incl. current residual).  
 call: Call DET05  
 args: None  
 refs: FINDSCMP ---> MEQUAL, MAT3B, ISOLAT  
       FINDS1, FINDS2 ---> PMBEA, PMVTAV, ISOLAT  
 refby: NAV  
 comm: SYNC, SYSYW1, SYSU1, FILTRT, EKBFO, LRTINV, JUMPCM, LRTMAX, DTCT05, CNTROL, DETPRI

name: DET10  
 func: Implements the failure detection of moving residual window length 10 samples. Performs a Chi-square test on the moving average of RESB0 over the last 10 samples (incl. current residual).  
 call: Call DET10  
 args: None  
 refs: FINDSCMP ---> MEQUAL, MAT3B, ISOLAT  
       FINDS1, FINDS2 ---> PMBEA, PMVTAV, ISOLAT  
 refby: NAV  
 comm: SYNC, SYSYW1, SYSU1, FILTRT, EKBFO, LRTINV, JUMPCM, LRTMAX, DTCT10, CNTROL, DETPRI

name: SETISN  
 func: Maintains the value of vector ICNTSN in which the ordering of elements corresponds to the absolute replicated sensor ordering (Table 6.6). The value of each element is the location in UF1 for the input elements (six for FINDSCMP, 3 for FINDS1/FINDS2), and the location in the expanded innovations for the rest of ICNTSN. ICNTSN provides a mapping between an absolute indexing scheme and a collapsed indexing scheme in the event of failures.  
 call: Call SETISN  
 args: None  
 refs: None  
 refby: RECONF  
 comm: DETINF, FILTRT, SYSU1, DETXBI

name: UPDB  
 func: Updates the discrete input weighting matrix BF1 and also evaluates and saves:  
     1) sines and cosines of the estimated Euler angles (in FINDS2, these are the estimates transferred over from FINDS1 at each iteration).  
     2) the transformation from the B to the R frame  
     3) the transformation from the R to the E frame (not in FINDS2).  
 call: Call UPDB  
 args: None  
 refs: None  
 refby: INITG, EKFN1  
 comm: MAIN1, TRBER, EULER, SYNC, SYSU1, EKFL, SYSX1

name: UPDQ  
 func: Updates the discrete process noise covariance matrix EF1. Assumes that UPDB has been called before this routine, hence transformation matrices Trb and Ter are current. In addition, for FINDSCMP and FINDS1, terms to represent the rate gyro errors due to scale factor and misalignment are added to the measurement noise variance.  
 call: Call UPDQ  
 args: None  
 refs: None  
 refby: EKFN1  
 comm: MAIN1, TRBER, SYNC, MCONCO, SYSX1, SYSYW1, UPDQLC  
     In addition to the above,  
     FINDSCMP ---> SIGTAU, PQRDEG  
     FINDS1 ---> SIG, PQRDEG  
     FINDS2 ---> SIGTAU

name: UPDH  
 func: Updates the nonlinear observations function H, called HXKP1  
 call: Call UPDH  
 args: None  
 refs: None  
 refby: BLEND  
 comm: YOBSRV, SYSX1, SYSYW1, EKFL, SYSU1, EKBFO, SYSXB0  
     In addition,  
     FINDSCMP, FINDS2 ---> MLSALL

name: UPDPH (not in FINDS1)  
 func: Updates the partial of H (i.e., HXKP1) w.r.t. XF1, called HP1. Not used in FINDS1 as HP1 is an identity matrix in that algorithm.  
 call: Call UPDPH  
 args: None  
 refs: None  
 refby: EKFN1, CLPSIO  
 comm: MAIN1, MLSALL, YOBSRV, SYSXB0, SYSU1, SYSYW1, CMPSTF, SYSX1, EKFL

name: RESCMP  
 func: Computes the expanded residuals sequence (RESBOC) from the residual sequence (RESB0) generated by the NFF. This sequence is the same as

the one which would have been generated had the filter been driven by all replications of the measurement sensors rather than their average value. This expanded residuals sequence is used in the failure isolation strategy.

call: Call RESCMP  
 args: None  
 refs: None  
 refby: NAV  
 comm: EKFl, YOBSRV, SYSYWL, DETINF, FILTRT, SYSUL, DTSYNC  
 In addition,  
 FINDSCMP ---> ASOUT, AGOUT, MLOUT, PSIR  
 FINDS1 ---> AGOUT, PSIR  
 FINDS2 ---> ASOUT, MLOUT

name: ISOLAT  
 func: Implements a bank of first order filters and likelihood ratio computers in the isolation strategy. Each filter hypothesizes the occurrence of a failure at the beginning of the residual window (based on the length of the detector sequence which flagged the failure), and estimates the level of a bias jump failure by observing the expanded (and saved) residuals sequence over that window. The hypothesized failure is assumed to affect the NFF input measurements or output measurements only. Thus, a single failure cannot directly enter into BOTH an input and an output measurement.

A select subset of all first order filters is activated depending on which detector caught the failure. If the detector of window length 1 sample (DET01) signals the failure, then only the output sensor filters are activated. Similarly, if DET10 flags the failure, then only the input sensors (and the IAS sensor in the case of FINDSCMP/FINDS2) filters are activated. For DET05, no such assumptions are made and all of the sensors are equally "suspect."

The first order filters generate a sequence of failure compensated residuals which are used by the bank of likelihood ratio computers to compute the log likelihood of a singleton sensor failure (or a dual simultaneous failure in MLS sensors).

Subroutine ISOLAT functions as an executive of this bank of filter/LR computers. In the current version of FINDSCMP/FINDS2, only one replication of the MLS sensors is kept active and the other is in standby status (like the input sensors); hence, dual simultaneous MLS sensor failures are not considered in this routine or in DECIDE. (see attached flowchart)

call: Call ISOLAT (Ifwin)  
 args: Ifwin -- integer in ; length of detector window which flagged the failure (has value of either 1 or 5 or 10)  
 refs: MAT1A, PDMINV, VEQUAL, VSUB, VADD, LKF, DECIDE  
 In addition,  
 FINDSCMP ---> MEQUAL, TRANS2, MATXYT, MADD, MATZ, MSUB, MATNL2, MATVEC, LRT  
 refby: DET01, DET05, DET10  
 comm: MAIN1, SYSX1, SYSYWL, SYSUL, SYSXB0, YOBSRV, EKFl, EDBF0, CMPSTF, DETXBI, DETINF, DCIDEI, DETYBI, INITVL, FILTRT, DTSYNC, DETCOV, DETLC3

In addition,  
 FINDSCMP ---> MAIN2, TSTORE, MULTDT, DETLC2  
 FINDS1 ---> MAIN2, DETWRK  
 FINDS2 ---> MULTDT, DETWRK, DETLC2

name: LKF  
 func: Provides the failure estimator structure in the isolation strategy. Implements a linear Kalman filter using the information form, and assumes a scalar state equation. The plant, measurements and filter equations are commented in the actual code in each algorithm. Generates a set of failure compensated residuals and also a "best" estimate of failure level for each suspect sensor.  
 call: Call LKF (Index, Ci, Istart)  
 args: Index -- Integer in ; points to particular sensor in question (has value based on Table 6.6 indexing)  
       Ci -- real in ; effective observations matrix (computed in ISOLAT)  
       Istart -- integer ; location in saved, expanded residual sequence RESBOC (has value between 1 and 10 depending on current location and Iflwin)  
 refs: None  
 refby: ISOLAT  
 comm: MAIN1, DETINF, DETXBI, DETYBI, DETLC3

name: LRT (only in FINDSCMP)  
 func: Computes the log likelihood ratios in the isolation strategy. The computations are as follows:  
       1) if loop = 1, A = -PHj. This initializes the log likelihood ratio A to -ln(PHj) at the start of the detection/decision residual window.  
       2)  $SUMI = RES^T * RTinv * RES$   
       3)  $A = 0.5 * SUMI + A$   
 args: Loop -- integer in ; detection/decision window step (has values from 1 to Iflwin)  
       PHj ---> real in ; log of a-priori probability that the j'th sensor will fail  
       RES -- real in ; failure corrected innovations sequence from the j'th LKF  
       A -- real in out ; computed value of log likelihood ratio for j'th failure hypothesis.  
 refs: MAT3B  
 refby: ISOLAT  
 comm: MAIN1, DETINF, DETLC3

name: DECIDE  
 func: Chooses the most likely failure hypothesis by finding the smallest log likelihood ratio of those computed in LRT. For a chosen hypothesis, it checks for a minimum acceptable failure level, else chooses the next likely hypothesis. Also, prints out various user messages.  
 call: Call DECIDE (Iflwin)  
 args: Iflwin -- integer in ; length of detector window which flagged the failure (either 1 or 5 or 10)  
 refs: FINDSCMP ---> VEQUAL, MINIM2, TLOUT, VMPRT

FINDS1 ---> VEQUAL, MINIM3, TLOUT, VMPRT2  
 FINDS2 ---> VEQUAL, MINIM2, TLOUT, VMPRT2  
 refby: ISOLAT  
 comm: DETINF, FILTRT, SYSU1, DETXBI, DCIDEI, SYNC, HFCOM, MCONCO, JUMPCM,  
 NAMES.  
 (In addition, FINDSCMP/FINDS2 ---> MULTDT, SIGTAU & FINDS1 ---> SIG)

name: RECONF  
 func: Reconfigures the FTS for proper operation (if possible) after  
 failures have been detected and isolated, and after sensors heal.  
 call: Call RECONF (Ihfail)  
 args: Ihfail -- integer in ; Heal/fail reconfiguration flag where Ihfail  
 = 1 for failures and -1 for healings  
 refs: PNTINV, RCOV, SETISN, CLPSIO, TLOUT, IMTCG2  
 In addition,  
 FINDSCMP ---> NOISR, MATNL2  
 FINDS1/FINDS2 ---> MATNL3  
 refby: NAV  
 comm: DETINF, FILTRT, SYSU1, DETXBI, DCIDEI, SYNC, SYSXB0, INITVL, EKBFO,  
 HEALCM, HFCOM, SYSX1, GBLEND, EKFL, ABRTCM.  
 In addition,  
 FINDSCMP ---> MULTDT  
 FINDS1 ---> SYSYWL, SIG  
 FINDS2 ---> MULTDT, SYSYWL, SIGTAU

name: CLPSIO  
 func: Used to collapse (or expand) the NFF and its associated data  
 structures due to a single failure (or healing) of a measurement  
 sensor. This routine is not called when an input sensor is involved.  
 1) If Iclps < 0 (i.e., collapse NFF)  
 \* set RF1 (icmd) = 0  
 \* reset PF1 and PBFO by calling subroutine RCOV  
 \* decrement NY, NYF  
 \* update INOYP, INORYP, INOYPI  
 \* if meas. sensor bias is estimated, collapse bias portion of  
 filter by calling subroutine CLPSBE  
 2) If Iclps > 0 (i.e., expand NFF)  
 \* call NOISR to set RF1  
 \* increment NY, NYF  
 \* update INDYP, INORYP, INOYPI  
 \* correct partial derivative of h w.r.t. XF1, i.e., HP1 by  
 calling UPDPH  
 call: Call CLPSIO (Iclps, Isns, Ireplc)  
 args: Iclps -- integer in ; flag used to control collapse/expansion of  
 NFF where Iclps = 1 ==> collapse & Iclps = 1  
 ==> expand  
 Isns -- integer in ; absolute index of sensor (from Table 6.5)  
 Ireplc -- integer in ; replication of the sensor (1 or 2)  
 refs: RCOV, PNTINV, IMTCG2, CLPSBE  
 In addition, FINDSCMP ---> NOISR, UPDPH & FINDS 2 ---> UPDPH  
 refby: RECONF  
 comm: SYSXB0, SYSU1, SYSYWL, DETXBI, DETINF, INITVL, SYSX1  
 In addition, FINDS1 ---> FILTRT, SIG & FINDS2 ---> FILTRT, SIGTAU

name: NOISR (only in FINDSCMP)  
 func: Resets the measurement noise covariance terms in the NFF for a given sensor type and replication  
 call: Call NOISR (Isns, Ireplc, Imul)  
 args: Isns -- integer in ; absolute index of sensor (from Table 6.5)  
       Ireplc -- integer in ; not used  
       Imul -- integer in ; flag to use higher noise covariance when collapsing the IMU portion of filter. (default value = 1, value = 2 when IMU is involved)  
 refs: None  
 refby: RECONF, CLPSIO  
 comm: FILTRT, SYSYWL, SIGTAU, SYSU1

name: CLPSBE  
 func: Responsible for resetting the bias estimator portion of the NFF such that a single bias can be added or deleted  
       1) calls ADJTBP to determine IBkey and IYkey and to adjust the bias pointer vector INOBP, as well as NXB, NUB, NYB, NUB1, and NB  
       2) if kflag = -1 (i.e., collapse the bias estimator)  
           (a) the IBkey row and column of the bias filter error covariance PBF0, is deleted.  
           (b) the IBkey column of the bias filter blender gain, VBO is deleted  
           (c) the IBkey row of the bias estimation vector, XBF0, is deleted  
       3) if kflag  $\neq$  -1 (i.e., expand the bias estimation)  
           (a) PBF0 is expanded about the IBkey row and column, and they are zeroed out  
           (b) the initial bias filter error covariance is loaded into the appropriate diagonal element s.t.  $PBF0 (IBkey) = PBF0I (Ibias) **2$   
           (c) VBO is expanded about the IBkey column, and it is zeroed out.  
           (d) XBF0 is expanded about the IBkey column, and zeroed out.  
 call: Call CLPSBE (kflag, Ibias)  
 args: kflag -- integer in ; flag to collapse/expand the bias filter  
       Ibias -- integer in ; absolute index of bias type to be added or deleted. (from Table 6.5)  
 refs: FINDSCMP --> ADJTBP, MATCG2  
       FINDS1/FINDS2 --> PNTINV, IMTCG2, MATCG3  
 refby: CLPSIO  
 comm: SYSXB0, EKBFO, INITVL, GBLEND  
       In addition, FINDS1/FINDS2 --> SYSX1, DETXBI, CMPSTF, SYSU1, SYSYWL

name: ADJTBP (only in FINDSCMP)  
 func: Increments or decrements various vectors/scalars used by CLPSBE and the bias filter, when adding or deleting biases in the estimator  
 call: Call ADJTBP (Iflag, Index, Irkey, Iykey)  
 args: Iflag -- integer in ; flag indicating addition/deletion of bias (1 ==> add, -1 ==> delete)  
       Index -- integer in ; absolute index to sensor type of bias to be added or deleted (from Table 6.5)  
       Irkey -- integer out ; pointer to index in reduced bias set

Iykey -- integer out ; pointer to output type which corresponds to bias referred to by index. (If bias is an input bias, iykey = 0) Table 6.2

refs: PNTINV, IMTCG2  
refby: CLPSBE  
comm: SYSX1, DETXBI, CMPSTF, SYSXB0, SYSU1, SYSYW1

name: RCOV  
func: Resets the NFF estimation error covariances once a failure has been detected and isolated. In particular, it sets,  

$$PF1 = PF1 + VBI * VBI^T + (XMI * XMI + 1.0/PMI)$$
if PBFO > PBFOI  $\rightarrow$  PBFO = PBFOI, XBFO = 0  
call: Call RCOV (Vi, Xmi, Pmi, Icmd)  
args: Vi -- real in ; blender gain for i'th detector (i  $\equiv$  Table 6.6)  
Xmi -- real in ; estimate of i'th failure level (i  $\equiv$  Table 6.6)  
Pmi -- real in ; information matrix for i'th failure (i  $\equiv$  Table 6.6)  
Icmd -- integer in ; absolute sensor type of failed sensor (Table 6.5)

refs: FINDSCMP  $\rightarrow$  VMPRT, MTNL2  
FINDS1/FINDS2  $\rightarrow$  VMPRT2, MATNL3  
refby: CLPSIO, RECONF  
comm: SYSXB0, EKBF0, EKFL, CMPSTF, SYSX1, INITVL  
In addition, FINDSCMP  $\rightarrow$  MAIN1

name: HEALR  
func: Manages the operation of the healer logic. Primary function is to maintain all sensor failed by the FDI logic and determine if they have healed or recovered. Healer decisions are made ONLY at the end of a healer decision window (which in our algorithms is set to be 3 seconds). In FINDSCMP/FINDS1, special logic is employed in order to force the IMU's to heal in a coordinated fashion.

HEALR is operated by computing the running sum, Xsum, of (Xwork-Xfail) over the healer window of length Kmxh1r (3 seconds). The value of the sum is reset to zero at the start of a new healer window; a new healer window is started whenever a new sensor is failed by the FDI logic. Xwork and Xfail are defined as follows:

- \* for input sensors:  
Xwork = measurement from a currently active replicated sensor of the same type as the failed one  
Xfail = measurement from the failed sensor
- \* for output sensors:  
Xwork = estimate of the observation obtained from the NFF  
Xfail = measurement from the failed sensor.

call: Call HEALR  
args: None  
refs: BUBBL2, TLOUT  
In addition, FINDSCMP  $\rightarrow$  LRTHLR  
refby: NAV  
comm: SYNC, SYSU1, HEALCM, HFCOM, EKFL, YOBSRV, JUMPCM, NAMES, LOCHEA  
In addition,  
FINDSCMP  $\rightarrow$  AGOUT, SOUT, MLOUT, RGOUT, LAOUT, PSIR  
FINDS1  $\rightarrow$  AGOUT, RGOUT, PSIR  
FINDS2  $\rightarrow$  ASOUT, MLOUT, LAOUT

name: LRTHLR (only in FINDSCMP ; this routine is integrated into HEALR in FINDS1/FINDS2)

func: Performs a likelihood ratio test to determine if a sensor has healed at the end of a healer window. The test is performed as follows:

- 1) a maximum likelihood estimate of the normal operational bias is computed as,  $Best = Xsum/Length$ , where Xsum is the running sum from HEALR and Length is the number of samples in the window. The estimate is limited by:
  - if  $Best > Bthrsh$  ,  $Best = Bthrsh$
  - if  $Best < -Bthrsh$  ,  $Best = -Bthrsh$
 where Bthrsh is the largest expected bias level for this sensor type (set in INITG)
- 2) a maximum likelihood estimate for a failure level is computed as,  $Fest = Xsum/Length$ , which is then limited by:
  - if  $Fest > 0 \ \& \ Fest < Fthrsh$  ,  $Fest = Fthrsh$
  - if  $Fest < 0 \ \& \ Fest > -Fthrsh$  ,  $Fest = -Fthrsh$
 where Fthrsh is the smallest expected failure level for this sensor type (set in INITG).
- 3) a decision function is evaluated as,
 
$$Xtmp = 2.0 * (Fest - Best) * Xsum + Length * (Best ** 2 + Fest ** 2)$$
- 4) the value of the decision function is compared to a decision threshold, Dthrsh, (set in INITG), and if  $Xtmp < Dthrsh$  the sensor is declared "healed."

call: Call LRTHLR (Xsum, J)

args: Xsum -- real in ; sum of (Xwork - Xfail) over healer window  
 J -- integer in ; absolute index of failed sensor (refer Table 6.5)

refs: None

refby: HEALR

comm: HEALCM

name: TLOUT

func: Prints a coded message corresponding to an 'event' and the status of the NFF estimates in the time-line file.

call: Call TLOUT (Msg, Imsg1, Imsg2)

args: Msg -- integer in ; message number corresponding to specific events.  
 Imsg1, Imsg2 -- integers in ; message qualifiers

refs: None

refby: FINDS/FINDS1/FINDS2, DECIDE, RECONF, HEALR

comm: MCONCO, SYNC, EKF1, EKBFO

#### DESCRIPTION OF LIBRARY (MATRIX/VECTOR) ROUTINES

name: VMPRT/VMPRT2

func: Prints out vectors or diagonals of matrices

call: Call VMPRT (X, Nr, Nc, Name)  $\leftarrow$  FINDSCMP  
 Call VMPRT2 (X, Nr, Nc, Name, Ndim1)  $\leftarrow$  FINDS1/FINDS2

args: X -- real in ; vector or matrix to be printed  
 Nr -- integer in ; row size of vector/matrix  
 Nc -- integer in ; column  
 Name -- character in ; character label to be printed  
 Ndim1 -- integer in ; only in exact dimensioned FINDS1 & FINDS2 -- max. row dimension of X in calling routine



refs: None  
refby: DECIDE, RCOV  
comm: None

name: BUBBL2  
func: Performs a bubble sort on an array of integers where the final ordering is smallest to largest, i.e., increasing in value  
call: Call BUBBL2 (Na, n)  
args: Na -- integer in out ; array of integers to be sorted  
n -- integer in ; length of array Na  
refs: None  
refby: INITG, HEALR  
comm: None

name: MAT1A/PMAXB  
func: Forms the matrix product  $Z = XY$ . No sparseness tests are performed and Z, Y can start at same core locations. PMAXB assumes that X, Y, Z are exact-dimensioned in the calling routine while MAT1A assumes a general 'NDIM' row dimension for all matrices.  
call: Call MAT1A/PMAXB (n1, n2, n3, X, Y, Z)  
args: n1 -- integer in ; row dimension of X, Z  
n2 -- integer in ; col. length of X, row length of Y  
n3 -- integer in ; col. length of Y, Z  
X -- real in ; input matrix (n1, n2)  
Y -- real in ; input matrix (n2, n3)  
Z -- real out ; output matrix (n1, n3)  
refs: None  
refby: EKFN1, BIASF, BLEND, ISOLAT, MAT3/PMABAT  
comm: MAT1A ---> MAIN1  
PMAXB ---> None

name: MAT2/PMABT2  
func: Forms the matrix product  $Z = XY^T$  where Z is symmetric. No sparseness tests are done and Z, Y can start at same core locations. PMABT2 assumes that X, Y, Z are exact-dimensioned in the calling routine while MAT2 assumes an 'NDIM' row dimension for all matrices.  
call: Call MAT2/PMABT2 (n1, n2, X, Y, Z)  
args: n1 -- integer in ; row dimension of X, Y and col. length of Z  
n2 -- integer in ; row dimension of X, Y  
X -- real in ; input matrix (n1, n2)  
Y -- real in ; input matrix (n1, n2)  
Z -- real out ; output matrix (n1, n2)  
refs: None  
refby: EKFN1, ISOLAT  
comm: MAT2 ---> MAIN1  
PMABT2 ---> None

name: MAT3/PMABAT  
func: Forms the symmetric matrix product  $Z = X Y X^T$  where Y is symmetric, and no sparseness tests are done. PMABAT assumes that X, Y, Z are exact-dimensioned in the calling routine while MAT3 assumes an 'NDIM' row dimension for all matrices.  
call: Call MAT3 (n1, n2, X, Y, Z) --- FINDSCMP

Call PMABAT (n1, X, Y, Z)  $\leftarrow$  FINDS1/FINDS2 (assumes n1 = n2)

args: n1  $\rightarrow$  integer in ; row length of X, Z and col. length of Z  
n2  $\rightarrow$  integer in ; row length of Y and col. length of X, Y  
X  $\rightarrow$  real in ; input matrix (n1, n2)  
Y  $\rightarrow$  real in ; input (symmetric) matrix (n2, n2)  
Z  $\rightarrow$  real out ; output (symmetric) matrix (n1, n1)

refs: MAT1A/PMAXB  
refby: EKFN1  
comm: MAT3  $\rightarrow$  MAIN1  
PMABAT  $\rightarrow$  None

name: MAT3B/PMVTAV  
func: Forms a scalar output from the symmetric vector product  
 $Z = V^T Y V$ , where Y is symmetric and no sparseness tests are done.  
PMVTAV assumes that Y is exact-dimensioned in the calling routine  
while MAT3B assumes an 'NDIM' row dimension for Y.

call: Call MAT3B/PMVTAV (n1, V, Y, SOUT)  
args: n1 -- integer in ; dimension of vector V and row/col. length of  
matrix Y  
V -- real in ; input vector (n1, 1)  
Y -- real in ; input (symmetric) matrix (n1, n1)  
SOUT -- real out ; scalar output

refs: None  
refby: DET01, DET05, DET10, ISOLAT, LRT  
comm: MAT3B  $\rightarrow$  MAIN1  
PMVTAV  $\rightarrow$  None

name: MATXYT/PMABT  
func: Forms the matrix product  $Z = X Y^T$ , no sparseness test on Y PMABT  
assumes that X, Y, Z are exact-dimensioned in the calling routine  
while MATXYT assumes an 'NDIM' row dimension on all matrices.

call: Call MATXYT/PMABT (n1, n2, n3, X, Y, Z)  
args: n1 -- integer in ; row dimension of X, Z  
n2 -- integer in ; col. length of X, Y  
n3 -- integer in ; row length of Y, col. length of Z  
X -- real in ; input matrix (n1, n2)  
Y -- real in ; input matrix (n3, n2)  
Z -- real out ; output matrix (n1, n3)

refs: None  
refby: BIASF, ISOLAT  
comm: MATXYT  $\rightarrow$  MAIN1  
PMABT  $\rightarrow$  None

name: MEQUAL/PMBEA  
func: Sets a matrix Y equal to a matrix X,  $Y = X$   
PMBEA assumes that X, Y are exact-dimensioned in the calling routine  
while MEQUAL assumes an 'NDIM' row dimension for X, Y.

call: Call MEQUAL/PMBEA (n1, n2, X, Y)  
args: n1 -- integer in ; row length of X, Y  
n2 -- integer in ; col. length of X, Y  
X -- real in ; input matrix (n1, n2)  
Y -- real out ; output in (n1, n2)

refs: None

refby: BIASF, DET01, DET05, DET10, ISOLAT  
 comm: MEQUAL --> MAIN1  
 PMBEA --> None

name: TRANS2 (only in FINDSCMP)  
 func: Transpose a matrix,  $XPOSE = X^T$ . Assumes 'NDIM' row dimension for all matrices.  
 call: Call TRANS2 (n1, n2, X, XPOSE)  
 args: n1 -- integer in ; row length of X, col. length of XPOSE  
 n2 -- integer in ; col. length of X, row length of XPOSE  
 X -- real in ; input matrix (n1, n2)  
 XPOSE -- real in ; output matrix (n2, n1)  
 refs: None  
 refby: ISOLAT  
 comm: MAIN1

name: PDMINV/PD3NV1/PD4NV1  
 func: Special matrix inverse routine for positive, symmetric, semi-definite matrices; uses Cholesky L-u decomposition as an intermediate step. PD3NV1 is the special form of PDMINV for 3rd order matrices, used in FINDS1 and PD4NV1 inverts 4th order matrices in FINDS2.  
 call: Call PDMINV (n, A, Ainv)  
 Call PD3NV1/PD4NV1 (A, Ainv)  
 args: n -- integer in ; order of matrix to be inverted  
 A -- real in ; input matrix (n, n)  
 Ainv -- real out ; output matrix (n, n)  
 NOTE: PD3NV1 & PD4NV1 assume n = 3 & n = 4, respectively.  
 refs: None  
 refby: EKFN1, BIASF, ISOLAT  
 comm: None

name: MINIM2/MINIM3  
 func: Searches a vector and determines the minimum value and its corresponding location. Only those elements of the vector are checked which have a corresponding non-zero element in the other input vector.  
 call: Call MINIM2 (Imactv, V, Npts, Vmin, Nmin)  
 Call MINIM3 (Imactv, V, Npts, Nmin)  
 args: Imactv -- integer in ; input vector (Npts, 1) with 0 or 1 entries corresponding to which entries in V to be checked.  
 V -- real in ; input vector (Npts, 1) to be searched  
 Npts -- integer in ; length of V (i.e., # of elements to be searched)  
 Vmin -- real out ; value of minimum element in V (not in MINIM3 which outputs only the location)  
 Nmin -- integer out; location of the minimum element in V  
 refs: None  
 refby: DECIDE  
 comm: None

name: PNTINV  
 func: Searches a pointer vector for particular entry. The pointer vector is an integer array with monotonically increasing elements. It will show how a collapsed vector's elements relate to a standard vector, i.e., given the absolute index, this routine reruns the active index in the reduced vector.  
 call: Call PNTINV (isns, Ipoint, n, index)  
 args: isns -- integer in ; value searched for in Ipoint (usually in absolute index)  
       Ipoint -- integer in ; pointer vector to be searched  
       n -- integer in ; length of Ipoint  
       index -- integer out ; index in Ipoint where isns was found. If isns was not found, index < 0  
 refs: None  
 refby: RECONF, CLPSIO, ADJTBP  
 comm: None

name: IMTCG2  
 func: To add or delete a row in an integer matrix or vector, or to add or delete a column in a matrix. If a row or column is added, its elements are set to zero.  
 args: jflag -- integer in ; operation flag where:  
       1 ---> add row, 2 ---> add column  
       -1 ---> delete row, -2 ---> delete column  
       index -- integer in ; pointer to row/column to be added or deleted  
       IY -- integer in out ; matrix whose 'index' row/column is to be added or deleted  
       nr -- integer in out ; # of rows of Y (incremented or decremented)  
       nc -- integer in out ; # of columns of Y (incremented or decremented) (not used in FINDS1/FINDS2)  
 refs: None  
 refby: RECONF, CLPSIO, ADJTBP, (CLPSBE)  
 comm: FINDSCMP ---> MAIN1  
       FINDS1/FINDS2 ---> None (as no column operations are performed)

name: MATCG2/MATCG3  
 func: To add or delete a row/column in a 'real' matrix or vector. If a row or column is added, its elements are set to zero. MATCG3 assumes that the matrix is exact-dimensioned in the calling routine while MATCG2 assumes an 'NDIM' row dimension for the matrix.  
 call: Call MATCG2 (jflag, index, Y, nr, nc)  
       Call MATCG3 (jflag, index, Y, nr, nc, ndim1)  
 args: jflag -- integer in ; operation flag where:  
       1 ---> add row, 2 ---> add column  
       -1 ---> delete row, -2 ---> delete column  
       index -- integer in ; pointer to row/column to be added or deleted  
       Y -- real in out ; matrix whose 'index' row/column is to be added or deleted  
       nr -- integer in out ; # of rows of Y (incremented or decremented)  
       nc -- integer in out ; # of columns of Y (incremented or decremented)  
       ndim1 -- integer in ; maximum row dimension of Y in calling routine (used only in FINDS1/FINDS2 for exact-dimensioned matrices)

refs: None  
 refby: CLPSBE  
 comm: MATCG2 ---> MAIN1  
 MATCG3 ---> None

name: MATNL2/MATNL3

func: Initializes columns n1 through n2 of a matrix to zero. In addition, if a flag is set, rows n1 through n2 can be nulled out, as well. MATNL3 assumes that the matrix is exact-dimensioned in the calling routine while MATNL2 assumes an 'NDIM' row dimension for all matrices.

call: Call MATNL2 (X, n1, n2, ktrig, n3)

Call MATNL3 (X, n1, n2, ktrig, n3, ndim1)

args: X -- real in out ; matrix whose rows/columns have to be nulled

n1 -- integer in ; first column/row to be nulled

n2 -- integer in ; last column/row to be nulled

ktrig -- integer in ; operation flag: 0 ---> only columns

#0 ---> rows & columns

n3 -- integer in ; # of elements in any row to be nulled (used because all column dimensions are exact).

ndim1 -- integer in ; maximum row dimension of X in calling routine. (only in exact-dimensioned FINDS1/FINDS2)

refs: None  
 refby: ISOLAT, RECONF, RCOV  
 comm: MATNL2 ---> MAIN1  
 MATNL3 ---> None

name: MADD/PMAPB

func: Adds two matrices as  $Z = X + Y$ . PMAPB (used in FINDS1/FINDS2) assumes that all matrices are exact-dimensioned in the calling routine while MADD (used in FINDSCOMP) assumes an 'NDIM' row dimension for all matrices.

call: Call MADD/PMAPB (n1, n2, X, Y, Z)

args: n1 -- integer in ; row length of X, Y, Z

n2 -- integer in ; column length of X, Y, Z

X -- real in ; input matrix (n1, n2)

Y -- real in ; input matrix (n1, n2)

Z -- real out ; output matrix (n1, n2)

refs: None  
 refby: EKFN1, BIASF, BLEND, ISOLAT  
 comm: MADD ---> MAIN1  
 PMAPB --->

name: MSUB/PMAMB

func: Matrix subtraction as  $Z = X - Y$ . PMAMB (used in FINDS1/FINDS2) assumes that all matrices are exact-dimensioned in the calling routine while MSUB (used in FINDSCMP) assumes an 'NDIM' row dimension for all matrices.

call: Call MSUB/PMAMB (n1, n2, X, Y, Z)

args: refer args. for MADD/PMAPB

refs: None

refby: BIASF, ISOLAT

comm: MSUB ---> MAIN1

PMAMB --->

name: MATVEC/PMAXV  
 func: Performs matrix vector multiplication as  $V2 = X \cdot V1$ . PMAXV (used in FINDS1/FINDS2) assumes that the matrix X is exact-dimensioned in the calling routine while MATVEC (used in FINDSCMP) assumes an 'NDIM' row dimension for all matrices.  
 call: Call MATVEC/PMAXV (n1, n2, X, V1, V2)  
 args: n1 -- integer in ; row length of X, length of V2  
       n2 -- integer in ; column length of X, length of V1  
       X -- real in ; input matrix (n1, n2)  
       V1 -- real in ; input vector (n2)  
       V2 -- real out ; output vector (n1)  
 refs: None  
 refby: BIASF, ISOLAT  
 comm: MATVEC ---> MAIN1  
       PMAXV ---> None

name: MATVC2/PMAXV2  
 func: Computes matrix-vector-product-sum as  $V3 = X \cdot V1 + V2$  (an extension of MATVEC/PMAXV)  
 call: Call MATVC2/PMAXV2 (n1, n2, X, V1, V2, V3)  
 args: same as MATVEC/PMAXV with exception of  
       V2 -- real in ; input vector (n1)  
       V3 -- real out ; output vector (n1)  
 refs: None  
 refby: BLEND  
 comm: MATVC2 ---> MAIN1  
       PMAXV2 ---> None

name: VSCALE  
 func: Performs vector scaling as  $V2 = s \cdot V1$   
 call: Call VSCALE (n1, stmp, V1, V2)  
 args: n1 -- integer in ; length of vectors V1, V2  
       stmp -- real in ; scale factor  
       V1 -- real in ; input vector to be scaled  
       V2 -- real out ; output vector  
 refs: None  
 refby: EKFN1, BIASF  
 comm: None

name: VEQUAL  
 func: Equates vectors as,  $V2 = V1$   
 call: Call VEQUAL (n1, V1, V2)  
 args: n1 -- integer in ; length of V1, V2  
       V1 -- real in ; input vector  
       V2 -- real out ; output vector  
 refs: None  
 refby: INITG, ISOLAT, DECIDE  
 comm: None

name: VADD  
 func: Performs vector addition as  $V3 = V1 + V2$   
 call: Call VADD (n1, V1, V2, V3)

args:    n1 -- integer in ; length of V1, V2, V3  
          V1 -- real in ; input vector  
          V2 -- real in ; input vector  
          V3 -- in out ; output vector (result of addition)  
refs:    None  
refby:   ISOLAT  
comm:    None

name:    VSUB  
func:    Performs vector subtraction as,  $V3 = V1 - V2$   
call:    Call VSUB (n1, V1, V2, V3)  
args:    same as VADD  
refs:    None  
refby:   BIASF, ISOLAT  
comm:    None

## 8. COMMON BLOCK DESCRIPTION AND TABLES

This section contains a list of FINDS program variables as partitioned by various common blocks. Table 8.1 is a "short form" list of each common block in FINDS and the various subprograms which refer to it. Supporting Table 8.1 is a detailed description of the variables contained in each block.

TABLE 8.1

### COMMON BLOCKS

<u>Common Block</u>	<u>Referenced by Subprogram(s)</u>
ABRTCM	FINDS (main), NAV, RECONF
AGOUT	READFL, INITXF, SUMOUT, RESCMP, HEALR
ASOUT	READFL, INITG, INITXF, SUMOUT, RESCMP, HEALR
BIASF	
BLNDWK	
BNSRT1	BNSAV1, BNSAV2, SORTER
BNSRT2	BNSAV2, BNSAV2, SORTER
BNSRT2	SORTER
BSFWFK	
CMPSTF	INITG, BLEND, UPDPH, ISOLAT, RCOV
CNTR0L	FINDS (main), NAV, INITG, EKFNI, BIASF, DFT01, DFT05, DET10
DCIDEI	ISOLAT, DECIDE, RECONF
DETCOV	BIASF, ISOLAT
DETINF	INITG, BLEND, SFTISN, RESCMP, ISOLAT, BNSAV2, LKF, LRT, DECIDE, RECONF, CLPSIO
DETL2	ISOLAT
DETL3	ISOLAT, LKF, LRT
DETPRI	DET01, DET05, DET10
DETRK	
DETXBI	INITG, SUMOUT, SETISN, ISOLAT, LKF, DECIDE, RECONF, CLPSIO
DETYBI	ISOLAT, LKF, LRT
DTCT01	DET01, BNSAVI
DTCT05	DET05, BNSAVI
DTCT10	DET10, BNSAVI
DTSYNC	NAV, RESCMP, ISOLAT, BNSAV2
EARTH	FINDS (main), SUMIN, GTOI
EKBFO	INITG, SUMIN, BIASF, BLEND, DET01, DET05, DET10, UPDH, ISOLAT, RECONF, ILOUT, CLPSBE, RCOV, BNSAV1, BNSAV2
EKFI	NAV, INITG, INITXF, GTO8, EKFNI, BIASF, BLEND, UPDB, UPDH, RESCMP, TLOUT, BNSAV2, ISOLAT, RECONF, RCOV, HEALR
EKFBIA	EKFNI, BIASF
EKPBLN	
EKFWRK	
EULER	UPDB
FILTIC	INITG



## Common Block

## Referenced by Subprogram(s)

FILTRT	INITG, INITXF, SUMIN, SUMOUT, GTOI, EKFN1, BIAS, BLEND, DET01, DET05, DET10, NOISR, RECONF, DECIDE, SETISN, RESCMP, ISOLAT
FLTIN	
GBLEND	BIASF, BLEND, RECONF, CLPSBE
GRVYTC	GTOI
GTOILC	GTOI
HEALCM	NAV, INITG, RECONF, HEALR, LRTHLR
HFCOM	NAV, DECIDE, RECONF, HEALR
IMLS	FINDS (main), GTOI
INITVL	INITG, ISOLAT, RECONF, CLPSIO, CLPSBE, RCOV
JUMPCM	NAV, EKFN1, BIASF, BLEND, DET01, DET10, DECIDE, HEALR
LAOUT	READFL, SUMIN, HEALR
LATLON	SUMIN, GTOI, BNSAV2
LCOM21	BNSAV1, BNSAV2,
LOCHEA	HEALR
LRTINV	BIASF, DET01, DET05, DET10
LRTMAX	FINDS (main), DET01, DET05, DET10
MAIN1	INITG, SUMIN, GTOI, BIASF, UPDB, UPDPH, ISOLAT, LKF, LRT, RCOV, BNSAV2
MAIN2	EKFN1, BIASF, BLEND, ISOLAT, BNSAV2
MCONCO	FINDS (main), READFL, INITG, INITXF, GTOI, DECIDE, BNSAV1, BNSAV2, TLOUT
MLOUT	READFL, INITXF, SUMOUT, RESCMP, HEALR
MSALL	FINDS (main), INITXF, UPDH, UPDPH,
MULTDT	ISOLAT, DECIDE, RECONF
NAMES	READFL, DECIDE, HEALR
PSIR	FINDS (main), INITXF, SUMIN, SUMOUT, GTOI, RESCMP, HEALR, BNSAV2
PQRDEG	GTOI
RDLOCL	READFL
RGOUT	READFL, SUMIN, GTOI, HEALR
SIGTAU	FINDS (main), INITG, DECIDE, NOISR
SUMLOC	SUMIN
SYNC	FINDS (main), READFL, NAV, INITG, SUMIN, DET01, DET05, DET10, UPDB, DECIDE, RECONF, HEALR, BNSAV1, TLOUT
SYSUI	INITG, SUMIN, GTOI, EKFN1, BIASF, BLEND, DET01, DET05, DET10, SETISN, UPDB, UPDH, BNSAV2, HEALR, ADJTBP, NOISR, CLPSIO, RECONF, DECIDE, UPDPH, RESCMP, ISOLAT
SYSXI	INITG, EKFN1, BIASF, BLEND, UPDB, UPDH, UPDPH, ISOLAT, RECONF, CLPSIO, ADJTBP, RCOV
SYSXBO	NAV, INITG, EKFN1, BIASF, BLEND, UPDB, UPDH, UPDPH, ISOLAT, RECONF, CLPSIO, CLPSBE, ADJTBP, RCOV, BNSAV2
SYSYBO	EKFN1, BIASF, RECONF,
SYSYWI	INITG, SUMOUT, EKFN1, BIASF, BLEND, DET01, DET05, DET10, UPDH, UPDPH, ISOLAT, CLPSIO, NOISR, ADJTBP, BNSAV2
TRBER	SUMIN, GTOI, UPDB,
TSTORE	EKFN1, BIASF, BLEND, ISOLAT
UPDQLC	
YOBSRV	INITG, SUMOUT, BIASF, UPDH, UPDPH, RESCMP, ISOLAT, HEALR, BNSAV1

## II. DESCRIPTION OF COMMON BLOCKS

- NOTE: (1) All vector/matrix dimensions are specified here in three separate parentheses corresponding to their use in FINDSCMP, FINDS1 and FINDS2, respectively. A single parentheses implies that all three versions use the same dimensions.
- (2) Notation used is as follows: cont ==> contains (i.e., brief description of common block)  
vars ==> variables contained in common block

name: ABRTCM  
cont: System status flag  
vars: iabort -- integer, unitless ; program abort flag which is activated (i.e., set from 0 to 1) when too many sensors are failed by the FDI logic and filter cannot operate with the remaining sensor complement.  
refby: FINDS/FINDS1/FINDS2, RECONF

name: AGOUT (not in FINDS2)  
cont: IMU sensor measurements from flight data in program units  
vars: Phim -- real, radians, (2) (2) (-) ; dual replicated IMU roll measurements  
Them -- real, radians, (2) (2) (-) ; dual replicated IMU pitch measurements  
Psim -- real, radians, (2) (2) (-) ; dual replicated IMU yaw measurements (w.r.t. North)  
refby: READFL, INITXF, SUMOUT, RESCMP, HEALR

name: ASOUT (not in FINDS1)  
cont: IAS measurements from flight data in program units.  
vars: Airsm -- real, m/s, (2) (-) (2) ; dual replicated airspeed measurements  
refby: READFL, INITXF, SUMOUT, RESCMP, HEALR

name: BLNDWK (only in FINDS2)  
cont: Temporary working variable(s) in subroutine BLEND  
vars: Vtmp1 -- real, mixed units, (-) (-) (8) ; temp. vector used in propagation  
refby: BLEND

name: BSFWRK (not in FINDSCMP)  
cont: Local working variables/arrays in subroutine BIASF  
vars: Cbf0 -- real, mixed units, (-) (3,3) (4,3) ; b i a s f i l t e r observation matrix  
Com2 -- real, mixed units, (-) (-) (8,8) ; temporary local matrix  
Tmp1 -- real, mixed units, (-) (-) (8,3) ; temporary local matrix  
Tmp2 -- real, mixed units, (-) (-) (8,3) ; temporary local matrix  
Tmp3 -- real, mixed units, (-) (-) (3,4) ; temporary local matrix  
Tmp4 -- real, mixed units, (-) (-) (4,4) ; temporary local matrix  
Tmp5 -- real, mixed units, (-) (-) (3,3) ; temporary local matrix

refby: BIASF

name: CMPSTF

cont: Quantities associated with composite NFF (bias free + bias)

vars: nxb -- integer, unitless ; total states + bias states in NFF  
value = (17) (6) (11)

Pxfl -- real, mixed, (17,17) (6,6) (11,11) ; combined NFF  
estimation error  
covariance

refby: INITG, BLEND, UPDPH, ISOLAT, CLPSBE/ADJTBP, RCOV

name: CNTRLO

cont: Option flag to activate/deactivate FDI logic

vars: icntrl -- boolean, unitless ; false ==> run NFF only  
true ==> run FDI portion of  
algorithm also

refby: FINDS1/FINDS1/FINDS2, NAV, INITG, EKFN1, BIASF, DET01, DET05, DET10

name: DCIDEI

cont: Quantities relevant to the LR computations and the decision logic

vars: Priori -- real, unitless, (20) (9) (11) ; vector of log of prior  
probabilities of failure  
-- one for each sensor,  
ordered by replicated  
sensor index of Table  
6.6 but assumes dual MLS  
replication.

Alamda -- real, unitless, (20) (9) (11) ; vector of log -  
likelihood of sensor  
failing -- one for each  
sensor, ordered by  
replicated sensor index  
of Table 6.6 but assumes  
dual MLS replication.

refby: ISOLAT, DECIDE, RECONF

name: DETCOV

cont: Quantity needed in isolation routine to form total covariance

vars: Afvb -- real, unitless, (17,6) (3,3) (8,3) ; intermediate storage  
matrix which saves  
the computation  
 $Af1*VB0 + BF1$

refby: BIASF, ISOLAT

name: DETINF

cont: Information pertinent to the bank of first order filters in ISOLAT

vars: nft -- integer, unitless ; total # of replicated sensors  
(considered for FDI) value = (17) (9)  
(8)

nyf -- integer, unitless ; current # of replicated measurement  
sensors value = (11) (6) (5) from Table  
6.7

Inoryp -- integer, unitless, (17) (6) (11) ; pointer vector to measurement sensor type

Icntsn -- integer, unitless, (20) (9) (11) ; determines if a particular sensor type/replication is being used and which element of the input/meas. vector it corresponds to. Null entry implies an inactive sensor. (Table 6.6)

Resboc -- real, mixed, (14,10) (6,10) (8,10) ; expanded residual vector from the NFF saved over the last 10 iterations

refby: INITG, BLEND, SETISN, RESCMP, ISOLAT, LKF, LRT, DECIDE, RECONF, CLPSIO

name: DETL2 (not in FINDS1)

cont: Variables relevant to multiple MLS sensor failures

vars: Dobs -- real, mixed, (17,6) (-) (5,6) ; observation matrix to generate dual failure conditioned residuals

Best -- real, mixed, (6) ; estimated magnitude of multiple replicated MLS failure

refby: ISOLAT

name: DETL3

cont: Quantities local to the isolation logic which are temporarily stored

vars: Detinv -- real, mixed, (17,14) (6,6) (11,5) ; inverse of expanded innovations covariance

Hpaf -- real, mixed, (17,11) (-) (4,8) ; computed  $HP1*AF1$

Hpbfb -- real, mixed, (17,6) (6,3) (11,3) ; computed  $HP1*BF1$

Augm -- real, mixed, (17,6) (6,3) (11,3) ; intermediate augmented matrix

Hbpd -- real, mixed, (17,6) (6,3) 11,3) ; computed  $HP1*BF1 + D$

Bmghb -- real, mixed, (17,6) (6,3) (11,3) ;  $BF1 - GAINKX*HP1*BF1$

refby: ISOLAT, LKF, LRT

name: DETPRI

cont: Flag to check if a failure has already been detected in current iteration ; hierarchy of detectors is DET01, DET10, DET05

vars: idfail -- integer, unitless ; set to 1 by any detector which flags a sensor failure -- remaining detectors will be deactivated during current iteration (default value = 0)

refby: DET01, DET05, DET10

name: DETWK (not in FINDSCMP)  
 cont: Local working arrays in subroutine ISOLAT  
 vars: Vtmp1 -- real, mixed, (-) (6) (11) ; temporary working vector  
 Vtmp2 -- real, mixed, (-) (6) (11) ; temporary working vector  
 Tmp1 -- real, mixed, (-) (3,3) (8,8) ; temporary working matrix  
 Tmp2 -- real, mixed, (-) (6,6) (5,11) ; temporary working matrix  
 Tmp3 -- real, mixed, (-) (6,6) (5,5) ; temporary working matrix  
 Tmp4 -- real, mixed, (-) (-) (5,5) ; temporary working matrix  
 Com2 -- real, mixed, (-) (-) (8,3) ; temporary working matrix  
 Hpic -- real, mixed, (-) (6,6) (5,11) ; composite observation  
 matrix  
 Gnkxd -- real, mixed, (-) (6,3) (11,4) ; augmented NFF gain matrix  
 [GAINKX/GAINBO]<sup>1</sup>  
 refby: ISOLAT

name: DETXBI  
 cont: Quantities associated with the sensor failure isolation & estimation logic  
 vars: nfmax -- integer, unitless ; maximum possible # of sensor types to be considered (has value = 13, 6, 7)  
 nyman -- integer, unitless ; maximum possible # of measurement sensor types to be considered (has value = 7, 3, 4)  
 xbfi -- real, mixed, (20) (9) (11) ; vector of current failure level estimates -- one for each type & replication using absolute indexing (Table 6.6)  
 Pbfi -- real, mixed, (20) (9) (11) ; vector of estimation information for each estimated failure (ordered as per Table 6.6)  
 Vbi -- real, mixed, (17,13) (6,6) (11,7) ; matrix of blender gain vectors  
 refby: INITG, SUMOUT, SETISN, ISOLAT, LKF, DECIDE, RECONF, CLPSIO, ADJTBP

name: DETYBI  
 cont: Observation matrices and compensated residual vectors for the bank of filters in the isolation logic  
 vars: Resbi -- real, mixed, (17,20) (6,9) (11,11) ; matrix of failure compensated residuals vectors - cols. are ordered by replicated sensor index (Table 6.6)  
 Cbfi -- real, mixed, (17,13) (6,6) (11,7) ; observation matrix where each col. is an observations vector for a filter. Cols. are ordered by replicated sensor index (Table 6.6)  
 refby: ISOLAT, LKF

name: DTCT01  
 cont: Quantities associated with the detector of window length 1 sample  
 vars: vlrt01 -- real, unitless ; Chi-square test failure likelihood ratio  
       Rti01 -- real, mixed, (17,7) (3,3) (4,4) ; NFF innovations inverse matrix compensated for residual window length of 1 sample  
 refby: DET01

name: DTCT05  
 cont: Quantities associated with the detector of window length 5 samples  
 vars: vlrt05 -- real, unitless ; Chi-square test failure likelihood ratio  
       Ravg05 -- real, mixed, (7) (3) (4) ; five sample moving window average of NFF residuals RESB0  
       Rsav05 -- real, mixed, (7,5) (3,5) (4,5) ; saved RESB0 over last five iterations (moving window)  
       Rti05 -- real, mixed, (17,7) (3,3) (4,4) ; NFF innovations inverse matrix compensated for residual window length of 5 samples  
 refby: DET05

name: DTCT10  
 cont: Quantities associated with the detector of window length 10 samples  
 vars: vlrt10 -- real, unitless ; Chi-square test failure likelihood ratio  
       Ravg10 -- real, mixed, (7) (3) (4) ; ten sample moving window average of NFF residuals RESB0  
       Rsav10 -- real, mixed, (7,10) (3,10) (4,10) ; saved RESB0 over last ten iterations (moving window)  
       Rti10 -- real, mixed, (17,7) (3,3) (4,4) ; NFF innovations inverse matrix compensated for residual window length of 5 samples  
 refby: DET10

name: DTSYNC  
 cont: Pointer to current location in saved array of NFF expanded residuals  
 vars: icurnt -- integer, unitless ; [1,10] location in saved RESBOC -- used in ISOLAT to go back either 5 or 10 iterations and run isolation logic  
 refby: NAV, RESCMP, ISOLAT

name: EARTH (not in FINDS2)  
 cont: Quantities associated with earth's rotation -- used in GTOI to  
 compute a/c latitude, longitude and rate gyro compensation terms  
 vars: omegt -- real, radians ; computed WE \* TIME to give angular change  
 between I-frame and E-frame  
 sinet -- real, unitless ; sine of omegt  
 comet -- real, unitless ; cosine of omegt  
 re -- real, meters ; radius of earth  
 we -- real, rad/s ; earth rotation rate  
 refby: FINDS/FINDS1, SUMIN, GTOI

name: EKBFO  
 cont: Arrays used in the bias filter portion of the NFF  
 vars: Xbf0 -- real, mixed, (17) (3) (3) ; vector of current normal  
 operating bias estimates  
 (Table 6.3)  
 Resb0 -- real, mixed, (7) (3) (4) ; vector of NFF residuals (Table  
 6.2)  
 Gainb0 -- real, mixed, (17,7) (3,3) (3,4) ; Kalman gain for bias  
 filter  
 Pbf0 -- real, mixed, (17,6) (3,3) (3,3) ; bias filter estimation  
 error covariance  
 refby: INITG, SUMIN, BIASF, BLEND, DET01, DET05, DET10, UPDH, ISOLAT,  
 RECONF, CLPSBE, RCOV, TLOUT

name: EKF1  
 cont: Arrays used in the bias free portion of the NFF  
 vars: Xf1 -- real, mixed, (11) (3) (8) ; vector of current NFF state  
 estimates (Table 6.1)  
 Hxkpl -- real, mixed, (7) (3) (4) ; vector of NFF observations  
 (Table 6.2)  
 Gainkx -- real, mixed, (17,7) (3,3) (8,4) ; Kalman gain for EKF  
 (bias and bias-free)  
 Pfl -- real, mixed, (17,11) (3,3) (8,8) ; bias free filter  
 estimation error  
 covariance  
 refby: NAV, INITG, INITXF, GTOI, EKFN1, BIASF, BLEND, UPDB, UPDH, UPDPH,  
 RESCMP, ISOLAT, RECONF, RCOV, HEALR, TLOUT

name: EKFBIA  
 cont: arrays common to the bias and bias-free filters  
 vars: Ximgh -- real, mixed, (17,11) (3,3) (8,8) ; saved computed I-GAIN  
 \*HP1  
 Tmp1 -- real, mixed, (-) (3,3) (-) ; temporary working matrix  
 Tmp2 -- real, mixed, (-) (3,3) (-) ; temporary working matrix  
 Rbf0 -- real, mixed, (-) (-) (4,4) ; saved HP1 \* PF2 \* HP1<sup>T</sup> + R  
 computed in EKFN1 and used  
 also in BIASF  
 refby: EKFN1, BIASF

name: EKFBLN (only in FINDS2)  
 cont: Working arrays common to subroutines EKFN1 & BLEND

vars: Tmp3 -- real, mixed, (-) (-) (8,4) ; temporary working matrix  
 refby: EKFN1, BLEND

name: EKFWRK (only in FINDS2)  
 cont: Working arrays local to subroutine EKFN1  
 vars: Tmp1 -- real, mixed, (-) (-) (8,8) ; temporary working matrix  
 Tmp2 -- real, mixed, (-) (-) (8,8) ; temporary working matrix  
 Gktmp -- real, mixed, (-) (-) (4,4) ; intermediate gain matrix  
 calculation  
 refby: EKFN1

name: EULER  
 cont: Sine/cosine values of a/c Euler angles  
 vars: s1 -- real, unitless ; sine of roll attitude  
 c1 -- real, unitless ; cosine of roll attitude  
 s2 -- real, unitless ; sine of pitch attitude  
 c2 -- real, unitless ; cosine in pitch attitude  
 t2 -- real, unitless ; tangent of pitch attitude  
 s3 -- real, unitless ; sine of yaw attitude  
 c3 -- real, unitless ; cosine of yaw attitude  
 refby: UPDB

name: FILTIC  
 cont: Variables associated with NFF initial conditions  
 vars: Sdpic -- real, mixed, (11) (3) (8) ; vector of s.d. of the  
 diagonal elements of the NFF  
 state initial estimation  
 error covariance.  
 refby: INITG

name: FILTRT  
 cont: Pointing vectors used by NFF  
 vars: mxrplf -- integer, unitless ; max. # sensor replications used in  
 the NFF & FDI logic -- currently  
 limited to 2.  
 Ireplf -- integer, unitless, (13) (6) (7) ; vector of sensor  
 replications used by  
 the NFF (absolute  
 sensor indexing)  
 (Table 6.5)  
 Inoutf -- integer, unitless, (17,2) (6,2) (7,2) ; m a t r i x  
 indicating  
 status of all  
 sensors in the  
 NFF. Row index  
 corresponds to  
 absolute sensor  
 type and col.  
 i n d e x i s  
 replication of  
 sensor. 1 ==>  
 active, -1 ==>  
 standby, 0 ==>  
 failed



refby: INITG, SUMIN, SUMOUT, GTOI, EKFNL, BIASF, BLEND, DET01, DET05, DET10, SETISN, ISOLAT, DECIDE, RECONF

name: FLTIN (only in FINDS2)  
cont: Vector array of sensor flight data  
vars: Readin -- real, mixed, (-) (-) (26) ; dual replicated sensor flight data.  
refby: READFL, INITXF

name: GBLEND  
cont: NFF blender gain matrix  
vars: Vb0 -- real, mixed, (17,6) (3,3) (8,3) ; NFF blender gain  
refby: BIASF, BLEND

name: GRVYTC (not in FINDS2)  
cont: Arrays needed to compute gravity vector which is appended to the input vector UFl  
vars: GRavlc -- real, m/s<sup>2</sup>, (3) (3) (-) ; skew symmetric compensation terms for runway frame w.r.t. inertial frame  
Tlcprt -- real, unitless, (3) (3) (-) ;  
refby: GTOI

name: GTOILC (not in FINDS2)  
cont: Saved local variables in subroutine GTOI  
vars: aloni -- real, radians ; constant longitude offset  
alati -- real, radians ; constant latitude offset  
ticp1 -- real, unitless ; constant term in transformation matrix Tic  
ticp2 -- real, unitless ; constant term in transformation matrix Tic  
ticp3 -- real, unitless ; constant term in transformation matrix Tic  
ticp4 -- real, unitless ; constant term in transformation matrix Tic  
ticp5 -- real, unitless ; constant term in transformation matrix Tic  
ticp6 -- real, unitless ; constant term in transformation matrix Tic  
refby: GTOI

name: HEALCM  
cont: Quantities used by the healer logic  
vars: kcthlr -- integer, unitless ; running count of elapsed samples since start of current healer window; value = [1, 60]  
kmxhlr -- integer, unitless ; total # of samples in (i.e., length of) healer window; value = 60  
confbd -- real, unitless ; log of initial confidence bound (1/19) for the healer test

bthrsh -- real, mixed, (13) (6) (7) ; vector of largest expected  
 normal operating biases for  
 each sensor type -- absolute  
 sensor index, Table 6.5  
 Fthrsh -- real, mixed, (13) (6) (7) ; vector of smallest expected  
 failure levels for each  
 sensor type (Table 6.5)  
 Dthrsh -- real, mixed, (13) (6) (7) ; vector of decision  
 thresholds to be applied to  
 each healer process. Dthrsh  
 (i) =  $2 * \text{Confbd} * \text{Phealt} (i) ** 2$   
 where Phealt contains s.d.  
 of expected noise to be used  
 only by healers (Table 6.5)

refby: INITG, NAV, RECONF, HEALR, LRTHLR

name: HFCOM

cont: Quantities common to the healing/failure reconfiguration logic.

vars: nfail -- integer, unitless ; total # of sensors determined to be  
 'failed'  
 nnfail -- integer, unitless ; # of new failures, i.e., incremental  
 # of sensors just detected as failed  
 in current iteration  
 nhealm -- integer, unitless ; max. # of sensors which can heal in  
 one instant (i.e., dimension of  
 Ihealp)  
 nheal -- integer, unitless ; total # of sensors which the healer  
 logic has declared healthy at the end  
 of a healer window  
 Ifailt -- integer, unitless, (13) (6) (7) ; vector containing  
 absolute sensor type  
 for each failed  
 sensor. (Table  
 6.5) Whenever a sensor  
 fails, its absolute  
 sensor type is added  
 to Ifailt -- hence,  
 this vector is ordered  
 by relative time of  
 occurrence of failure.  
 Ifailr -- integer, unitless, (13) (6) (7) ; vector containing  
 replication # for each  
 failed sensor --  
 ordered same as Ifailt  
 Ihealp -- integer, unitless, (10) (6) (7) ; vector containing list  
 of failed sensors  
 which have healed.  
 The value of an  
 element is the index  
 in Ifailt/Ifailr of  
 the healed sensor.

refby: NAV, RECONF, HEALR

name: IMLS (not in FINDS2)  
 cont: Quantities associated with earth rotation & thus on MLS frame rotation.  
 vars: rmagor -- real, m ; radius of earth added to mean sea level altitude of MLS frame origin  
 slat -- real, radians ; latitude of MLS frame origin  
 slon -- real, radians ; longitude of MLS frame origin  
 sinlac -- real, unitless ; sine of slat  
 coslac -- real, unitless ; cosine of slat  
 Wrws -- real, unitless, (9) (9) (-) ; skew symmetric form of angular vel. of runway w.r.t. inertial frame.

refby: FINDS/FINDS1, GTOI

name: INITVL  
 cont: Initial values for the NFF  
 vars: Inobps -- integer, unitless, (13) (6) (7) ; INOBPS=INOBP at start of run (showing which sensor biases are to be estimated) Table 6.5  
 Pbf0i -- real, mixed, (13) (6) (7) ; initial s.d. of bias estimation error (user units) Table 6.5  
 Pbfic -- real, mixed, (13) (6) (7) ; initial s.d. of isolator filters error information. (user units) (absolute sensor index) Table 6.5

refby: INITG, RECONF, CLPSIO, CLPSBE, RCOV

name: JUMPCM  
 cont: Variables for multi-frequency implementation of NFF.  
 vars: jmpcvx -- integer, unitless ; # of iterations after which bias free covariance has to be computed  
 jmpcvb -- integer, unitless ; # of iterations after which bias covariance has to be computed  
 jmpgnx -- integer, unitless ; # of iterations after which bias free gain has to be computed  
 jmpgnb -- integer, unitless ; # of iterations after which bias gain has to be computed  
 jiter -- integer, unitless ; running counter of iterations or elapsed time ticks  
 jmdcx -- integer, unitless ; mod (jiter, jmpcvx) = 0 ==> perform computations  
 jmdcb -- integer, unitless ; mod (jiter, jmpcvb) = 0 ==> perform computations  
 jmdgx -- integer, unitless ; mod (jiter, jmpgnx) = 0 ==> perform computations  
 jmdgb -- integer, unitless ; mod (jiter, jmpgnb) = 0 ==> perform computations

refby: NAV, EKFN1, BIASF, BLEND, DET01, DET05, DET10, DECIDE, HEALR

name: LAOUT (not in FINDS1)  
 cont: Replicated accelerometer sensor measurements from flight data  
 vars: Axm -- real, m/s<sup>2</sup>, (2) (-) (2) ; dual longitudinal accelerometer meas.  
       Aym -- real, m/s<sup>2</sup>, (2) (-) (2) ; dual lateral accelerometer meas.  
       Azm -- real, m/s<sup>2</sup>, (2) (-) (2) ; dual vertical accelerometer meas.  
 refby: READFL, SUMIN, HEALR

name: LATLON (not in FINDS2)  
 cont: Information regarding a/c latitude and longitude  
 vars: alat -- real, radians ; current estimate of a/c latitude  
       alon -- real, radians ; current estimate of a/c longitude  
       alatd -- real, rad/s ; current estimate of rate of latitude change  
       alond -- real, rad/s ; current estimate of rate of longitude change  
       csalat -- real, unitless ; cosine of alat  
       snalat -- real, unitless ; sine of alat  
 refby: GTOI, SUMIN

name: LOCHEA  
 cont: Quantities local to subroutine HEALR  
 vars: nfail1 -- integer, unitless ; local snapshot of 'nfail'  
       Ifailp -- integer, unitless, (20) (9) (11) ; local snapshot of 'Ifailt'  
       Xsum -- real, mixed, (20) (9) (11) ; running sum over healing window length of difference between failed sensor and "working" sensor.  
       Itest -- integer, unitless, (3) (3) (-) ; Local pointer vector for IMU healing logic  
       Itestp -- integer, unitless, (3,3) (3,3) (-) ; Local pointer to store which parts of the IMU have healed  
       Itest2 -- integer, unitless, (9) (9) (-) ; pointer vector to check that entire IMU heals as a unit  
 refby: HEALR

name: LRTINV  
 cont: Saved part of Kalman gain calculations from bias filter to be used by the detectors in the Chi-square test.  
 vars: Rtinvs -- real, mixed, (17,7) (3,3) (4,4) ; saved [CBF0\*PBF0\*CBF0 + RBF0] \*\* -1  
 refby: BIASF, DET01, DET05, DET10

name: LRTMAX  
 cont: Maximum Chi-square test thresholds to trip detectors  
 vars: vmax01 -- real, unitless ; max. threshold to trip DET01  
       vmax05 -- real, unitless ; max. threshold to trip DET05  
       vmax10 -- real, unitless ; max. threshold to trip DET10  
 refby: DET01, DET05, DET10

name: MAIN1  
 cont: Provides common dimensioning information for all 2-dimensional arrays and a scratch array for temporary use by all routines.  
 vars: ndim -- integer, unitless ; common row dimension for all arrays, value = (17) (6) (11)  
       ndiml -- integer, unitless ; ndim +1  
       Dmfx -- real, temporary, (17,17) (6,6) (11,11) ; scratch area dimensioned `ndim x ndim`  
 refby: INITG, SUMIN, GTOI, BIASF, UPDB, UPDQ, UPDPM, ISOLAT, RCOV, VMPRT, MAT1A, MAT2, MAT3, MAT3B, MATXYT, MEQUAL, TRANS2, IMTCG2, MATCG2, MAINL2, MADD, MSUB, MATVEC, MATVC2

name: MAIN2  
 cont: Provides a temporary scratch area for use by all routines  
 vars: Com2 -- real, temporary, (17,17) (6,6) (11,11) ; scratch array dimensioned `ndim x ndim`  
 refby: EKFN1, BIASF, BLEND, ISOLAT

name: MCONCO  
 cont: Conversion factors from user units to program units & vice versa  
 vars: Radian -- real, unitless ; conversion factor from degrees to radians  
       Cnvrfl -- real, unitless, (13) (-) (7) ; conversion factors from program units to user units for sensor signals -  
               - absolute sensor index.  
               Table 6.5 (not used in FINDS1 because all conversions are radians to degrees)  
 refby: FINDS/FINDS1/FINDS2, READFL, INITG, INITXF, GTOI, UPDQ, DECIDE, TLOUT

name: MLOUT (not in FIND21)  
 cont: Replicated MLS sensor measurements from flight data  
 vars: Azim -- real, radians, (2) (-) (2) ; dual azimuth measurements  
       Elem -- real, radians, (2) (-) (2) ; dual elevation measurements  
       Rngm -- real, radians, (2) (-) (2) ; dual range measurements  
 refby: READFL, INITXF, SUMOUT, RESCMP, HEALR

name: MLSALL (not in FINDS1)  
 cont: Information regarding MLS antenna locations.  
 vars: Xaz -- real, m, (3) (-) (3) ; location of azimuth/DME antenna in the runway frame  
       Xel -- real, m, (3) (-) (3) ; location of elevation/DME antenna in the runway frame  
       x0 -- real, m ; x-location of elev. antenna in MLS frame  
       y0 -- real, m ; y-location of elev. antenna in MLS frame  
       z0 -- real, m ; altitude offset between azimuth & elev. antennae  
 refby: FINDS/FINDS2, UPDH, UPDPH

name: MULTDT (not in FINDS1)  
 cont: Quantities used in detecting multiple simultaneous failures.  
 vars: Priorj -- real, mixed, (3) (-) (3) ; vector of log. of the prior probability of more than one MLS sensor of the same type to fail in the same instant (common mode failure). (ordered MLS azimuth, elevation, range)  
 Alamdj -- real, mixed, (3) (-) (3) ; vector of log-likelihood of a multiple MLS sensor failure. (ordered same as Priorj)  
 Resbj -- real, mixed, (17,3) (-) (11,3) ; matrix of multiple MLS failure compensated residuals vectors. Cols. are ordered as azim., elev., rng.  
 refby: ISOLAT, DECIDE

name: NAMES  
 cont: Character variables which are vectors of sensor names & units  
 vars: Iyname -- character \*9, (13) (6) (7) ; vector of sensor types, Table 6.5  
 Iyunit -- character \*5, (13) (6) (7) ; vector of sensor types, Table 6.5  
 refby: READFL, DECIDE, HEALR

name: PSIR (not in FINDS2)  
 cont: Quantities associated with runway yaw  
 vars: psiru -- real, radians ; runway yaw w.r.t North  
 simp sr -- real, unitless ; sine of psiru  
 cospsr -- real, unitless ; cosine of psiru  
 refby: FINDS/FINDS1, INITXF, SUMIN, SUMOUT, GTOI, RESCMP, HEALR

name: PORDEG (not in FINDS2)  
 cont: Computed "best" estimate of P, Q, R (in degrees) as average of all available rate sensors, including standby equipment  
 vars: apdeg -- real, degrees ; roll rate estimate ((rep1 + rep2)/2)  
 agdeg -- real, degrees ; pitch rate estimate  
 ardeg -- real, degrees ; yaw rate estimate  
 refby: GTOI, UPDQ

name: RDLOCL  
 cont: Saved local variables in subroutine READFL. In particular, the saved variables are current sensor measurements to be used at the next iteration and the maximum sensor differences for the data drop-out tests.  
 vars: Axmold -- real, m/s<sup>2</sup>, (2) (-) (2) ; longitudinal accel. previous measurements  
 Aymold -- real, m/s<sup>2</sup>, (2) (-) (2) ; lateral accel. previous measurements

Azmold -- real,  $\text{m/s}^2$ , (2) (-) (2) ; vertical accel. previous measurements  
 Pmold -- real, rad/s, (2) (2) (-) ; roll rate gyro previous measurements  
 Qmold -- real, rad/s, (2) (2) (-) ; pitch rate gyro previous measurements  
 Rmold -- real, rad/s, (2) (2) (-) ; yaw rate gyro previous measurements  
 Aziold -- real, rad, (2) (-) (2) ; MLS azimuth previous measurements  
 Eleold -- real, rad, (2) (-) (2) ; MLS elevation previous measurements  
 Rngold -- real, m, (2) (-) (2) ; MLS range previous measurements  
 Airoid -- real, m/s, (2) (-) (2) ; IAS previous measurements  
 Phiold -- real, rad, (2) (2) (-) ; IMU roll previous measurements  
 Theold -- real, rad, (2) (2) (-) ; IMU pitch previous measurements  
 Psiold -- real, rad, (2) (2) (-) ; IMU yaw previous measurements  
 Axmax -- real, m/s, ; longitudinal accel. dropout threshold  
 Aymax -- real, m/s, ; lateral accel. dropout threshold  
 Azmax -- real, m/s, ; vertical accel. dropout threshold  
 Pmax -- real, rad/s ; roll rate gyro dropout threshold  
 Qmax -- real, rad/s ; pitch rate gyro dropout threshold  
 Rmax -- real, rad/s ; yaw rate gyro dropout threshold  
 Azimax -- real, rad ; MLS azimuth dropout threshold  
 Elemax -- real, rad ; MLS elevation dropout threshold  
 Rngmax -- real, m ; MLS range dropout threshold  
 Airmax -- real, m/s ; IAS dropout threshold  
 Phimax -- real, rad ; IMU roll dropout threshold  
 Themax -- real, rad ; IMU pitch dropout threshold  
 Psimax -- real, rad ; IMU yaw dropout threshold  
 refby: READFL

name: RGOUT (not in FINDS2)  
 cont: Replicated rate gyro measurements from flight data  
 vars: Pm -- real, rad/s (2) (2) (-) ; dual roll rate gyro measurements  
 Qm -- real, rad/s (2) (2) (-) ; dual pitch rate gyro measurements  
 Rm -- real, rad/s (2) (2) (-) ; dual yaw rate gyro measurements  
 refby: READFL, SUMIN, GTOI, HEALR

name: SIGTAU (SIG in FINDS1)  
 cont: Design values for noise parameters used by NFF and detectors  
 vars: Sig -- real, mixed, (15) (6) (9) s.d. of sensor noise used by NFF  
 (ordered as input sensors, winds, output sensors). Tables D, B  
 Tau -- real, seconds, (2) (-) (2) ; time constant for horizontal winds in wind model used by NFF  
 Sigd01 -- real, mixed, (15) (6) (9) ; s.d. of sensor noise for DET01, ordered same as SIG  
 Sigd05 -- real, mixed, (15) (6) (9) ; s.d. of sensor noise for DET05, ordered same as SIG  
 Sigd10 -- real, mixed, (15) (6) (9) ; s.d. of sensor noise for DET10, ordered same as SIG  
 refby: INITG, UPDQ, DECIDE, NOISR

name: SUMLOC  
 cont: Saved local variables in subroutine SUMIN. In particular, the input sensor measurements from the current iteration are saved to perform trapezoidal integration at the next iteration.  
 vars: Axmo -- real, m/s, (2) (-) (2) ; saved longitudinal accel. measurements  
 Aymo -- real, m/s<sup>2</sup>, (2) (-) (2) ; saved lateral accel. measurements  
 Azmo -- real, m/s<sup>2</sup>, (2) (-) (2) ; saved vertical accel. measurements  
 Pmo -- real, rad/s, (2) (2) (-) ; saved roll rate gyro measurements  
 Qmo -- real, rad/s, (2) (2) (-) ; saved pitch rate gyro measurements  
 Rmo -- real, rad/s, (2) (2) (-) ; saved yaw rate gyro measurements  
 refby: SUMIN

name: SYNC  
 cont: Quantities associated with the program timing and synchronization.  
 vars: dtime -- real, s ; program integration step size (1/20)  
 idtime -- integer, unitless ; counter incremented at each iteration to compute 'time'  
 time -- real, s ; elapsed time from start of program  
 tstart -- real, s ; program starting time (default = 0)  
 tstop -- real, s ; program final time (estimated)  
 dt22 -- real, s ; saved dtime\*dtime/2  
 idst05 -- real, unitless ; counter to stop/start DET05 after system reconfiguration following failure/healing.  
 idst10 -- real, unitless ; counter to stop/start DET10 after system reconfiguration following failure/healing.  
 refby: FINDS/FINDS1/FINDS2, READFL, NAV, INITG, SUMIN, DET01, DET05, DET10, UPDB, UPDQ, DECIDE, HEALR, TLOUT

name: SYSU1  
 cont: Quantities associated with the inputs to the NFF  
 vars: nu -- integer, unitless ; total # of inputs to NFF including gravity inputs (default value = 9,3,6)  
 nul -- integer, unitless ; total # of inputs to NFF associated with an input sensor (i.e, nu -ng), value = 6, 3, 3  
 nulpl -- integer, unitless ; nul +1 ; = 7, 4, 4  
 nulc -- integer, unitless ; (nul) - (# of inputs not currently active).  
 Inoup -- integer, unitless (17) (6) (11) ; pointer vector to absolute input measurements used by NFF (Table 6.3). The array index corresponds to the location in uFl and the value is the abs. input meas. type index.



Uf1 -- real, mixed, (9) (6) (6) ; vector of compensated inputs  
used by NFF (computed in SUMIN)  
refby: INITG, SUMIN, GTOI, EKFN1, BIASF, BLEND, DET01, DET05, DET10,  
SETISN, UPDB, UPDH, UPDPH, RESCMP, ISOLAT, DECIDE, RECONF, CLPSIO,  
NOISR, ADJTBP, HEALR

name: SYSX1  
cont: Bias free filter state dimensions and system matrices  
vars: nx -- integer, unitless ; total # of states in bias free portion  
of NFF, value = 11, 3, 8  
nx1 - integer, unitless ; nx + 1, value = 12, 4, 9  
Af1 -- real, mixed, (11,11) (-) (8,8) ; constant state transition  
matrix. (Not defined in  
FINDS1 as it is an  
identity matrix there).  
Bf1 -- real, mixed, (17,9) (3,3) (8,6) ; nonlinear input  
transition matrix  
(function of states).  
Ef1 -- real, mixed, (17,11) (3,3) (8,8) ; discrete process noise  
covariance matrix.  
refby: INITG, EKFN1, BIASF, BLEND, UPDB, UPDQ, UPDH, UPDPH, ISOLAT, RECONF,  
CLPSIO, ADJTBP, RCOV

name: SYSXB0  
cont: Quantities associated with the bias filter portion of the NFF.  
vars: nb -- integer, unitless ; current # of biases estimated by NFF (nb  
= nub + nyb), value 6, 3, 3  
nub -- integer, unitless ; current # of input sensor biases  
estimated by NFF, value = 6, 3, 3  
nyb -- integer, unitless ; current # of measurement biases  
estimated by NFF, value = 0, 0, 0  
nubl -- integer, unitless ; nub + 1, value = 7, 4, 4  
Inobp -- integer, unitless, (13) (6) (7) ; pointer vector to  
sensor type of each  
bias estimated.  
(absolute sensor index)  
(from Table 6.5)  
refby: NAV, INITG, SUMIN, EKFN1, BIASF, BLEND, UPDH, UPDPH, ISOLAT, RECONF,  
CLPSIO, CLPSBE, ADJTBP

name: SYSYB0 (not in FINDS2)  
cont: Variables common to subroutines EKFN1 and BIASF  
vars: Rbf0 - real, mixed, (17,12) (3,3) (-) ; saved  $HP1*PF1*HP1^T + R$   
from EKFN1  
Cbf0 -- real, mixed, (17,6) (-) (-) ; bias filter observation  
matrix.  
refby: EKFN1, BIASF

name: SYSW1  
cont: Quantities associated with the NFF observation and process noises.

vars:    ny -- integer, unitless ; total # of averaged (or collapsed) measurements presented to the NFF, value = 7, 3, 4

         nymxi -- integer, unitless ; initial max. # of avgd. meas. to NFF, value = 7, 3, 4

         Inoyp -- integer, unitless, (17) (6) (11) ; pointer vector to active avgd. outputs used by NFF. (array index corresponds to the elements of the measurement array & value of each element corresponds to absolute meas. index.) Table 6.2

         Inoypi -- integer, unitless, (17) (6) (11) ; inverse mapping of Inoyp, i.e., array index is abs. meas. index and value is the corresponding index in current meas. vector to NFF. If a particular meas. type is not used, its value entry will be zero.

         Yf1 -- real, mixed, (7) (3) (4) ; vector of avgd. meas. used by NFF (abs. meas. sensor indexing) Table 6.2

         Qf1 -- real, mixed, (8) (3) (5) ; vector of process noise covariances organized by absolute input index, Table 6.4

         Hp1 -- real, mixed, (17,17) (3,3) (4,8) ; effective observation matrix for NFF (partial of h w.r.t. x)

         Rfld01 -- real, mixed, (7) (3) (4) ; vector of meas. noise covariances used by DET01 (abs. meas. index). Table 6.2

         Rfld05 -- real, mixed, (7) (3) (4) ; vector of meas. noise covariances used by DET05 (abs. meas. index). Table 6.2

         Rfld10 -- real, mixed, (7) (3) (4) ; vector of meas. noise covariances used by DET10 (abs. meas. index).

refby:    INITG, SUMOUT, EFKN1, BIASF, BLEND, DET01, DET05, DET10, UPDQ, UPDH, UPDPH, ISOLAT, CLPSIO, NOISR, ADJTBP

name:    TRBER

cont:    Transformation matrices for various reference frames

vars:    Trb -- real, unitless, (3,3) (3,3) (3,3) ; transformation matrix from body axes into the G-frame (for accel. inputs).

Ter -- real, unitless, (3,3) (3,3) (-) ; matrix relating the body  
 rates to the Euler angles  
 (for gyro inputs).  
 Tic -- real, unitless, (3,3) (3,3) (-) ; transformation matrix  
 from runway frame to  
 inertial frame.

refby: SUMIN, GTOI, UPDB, UPDQ

name: TSTORE (only in FINDSCMP)  
 cont: Temporary scratch areas (matrices) in EKFN1 and BIASF  
 vars: Tmp1 -- real, mixed, (17,17) (-) (-) ; local working array  
 Tmp2 -- real, mixed, (17,17) (-) (-) ; local working array  
 refby: EKFN1, BIASF

name: UPDQLC  
 cont: Saved local variables in subroutine UPDQ  
 vars: scalef -- real, unitless ; s.d. of scale factor for rate gyro  
 compensation  
 spm -- real, unitless ; average error variance for rate gyro  
 compensation (includes scale factor and  
 misalignment errors)  
 dt3 -- real, s<sup>3</sup> ; saved dtime 3/3  
 refby: UPDQ

name: YOBSRV  
 cont: Scaling array for the filter observations  
 vars: Yscale -- real, mixed, (7) (3) (4) ; vector of scale factors used  
 to scale each avgd. meas.  
 into the NFF. Scaling is  
 performed to ensure that the  
 meas. noise variance is unity  
 for each sensor. (indexed as  
 per Table 6.2)  
 refby: INITG, SUMOUT, UPDH, UPDPH, RESCMP, ISOLAT, HEALR

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16. Abstract  This report describes the operation and internal structure of the computer program FINDS (Fault Inferring Nonlinear Detection System). The FINDS algorithm is designed to provide reliable estimates for aircraft position, velocity, attitude, and horizontal winds to be used for guidance and control laws in the presence of possible failures in the avionics sensors.  The FINDS algorithm was developed with the use of a digital simulation of a commercial transport aircraft and tested with flight recorded data. The algorithm was then modified to meet the size constraints and real-time execution requirements on a flight computer. For the real-time operation, a multi-rate implementation of the FINDS algorithm has been partitioned to execute on a dual parallel processor configuration: one based on the translational dynamics and the other on the rotational kinematics. The report presents an overview of the FINDS algorithm, the implemented equations, the flow charts for the key subprograms, the input and output files, program variable indexing convention, subprogram descriptions, and the common block descriptions used in the program.			
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